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CITY AND COUNTY OF SAN FRANCISCO

SAN FRANCISCO OFFICE OF THE TREASURER

INVESTMENT REPORTS

2001

SAN FRANCISCO OFFICE OF THE TREASURER

INVESTMENT REPORTS

2001



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

February 5, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past seven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 94,677,902	Earned Interest Yield
Total Net Earnings	\$ 99,541,760	Pooled Funds 6.260%
Average Age of Portfolio	228 Days	All Funds 6.339%

Total cost of the securities on hand on January 31, 2001 was \$2,768,684,843 with a market value of \$2,796,323,756 plus fixed assets accrued earnings of \$13,085,460.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of January 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on January 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of January 2001.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487PORTFOLIO STATISTICS
1/01/01 THROUGH 1/31/01

ALL FUNDS

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	----- GOV'T SECURITIES -----	----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	ASSETS
	-----	-----	-----
			LIABILITIES

			TOTAL

TOTAL INCOME RECEIVED IN THIS PERIOD:	15,677,474.65	.00	N/A
			15,677,474.65
TOTAL NET EARNINGS THIS PERIOD:	15,743,487.22	.00	N/A
			15,743,487.22
AVERAGE DAILY PORTFOLIO BALANCE:	2,901,541,601.54	.00	N/A
			2,901,541,601.54
EARNED INCOME YIELD THIS PERIOD:	6.389	.000	N/A
			6.389
END OF PERIOD PORTFOLIO BALANCE:	2,768,684,842.47	.00	N/A
			2,768,684,842.47
CURRENT AMORTIZED BOOK VALUE:	2,771,808,882.42	.00	N/A
			2,771,808,882.42
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	6.203	.000	N/A
			6.203
WEIGHTED AVERAGE DAYS TO MATURITY:	228.29	.00	N/A
			N/A
WEIGHTED AVERAGE DAYS TO CALL:	228.29	.00	N/A
			N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:			6.389

(SIRPT)

SUMMARY DESCRIPTION

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	FAIR VALUE		BOOK VALUE
		RATE	YIELD	PRICE	SHARES		
(Investment Type)	11 TREASURY BILLS	3.52% (C)	6.032	6.192	97.410	100,000,000.00	97,410,402.79
(Investment Type)	12 TREASURY NOTES	34.92% (C)	5.551	5.972	99.253	974,005,000.00	966,729,985.77
(Investment Type)	41 FNMN DISCOUNT NOTES	8.30% (C)	5.910	6.178	95.615	240,275,000.00	229,738,043.72
(Investment Type)	42 FARM CREDIT DISCOUNT NOTES	.11% (C)	4.880	5.133	95.079	5,000,000.00	4,753,966.67
(Investment Type)	43 FEDERAL HOME LOAN DISC NOTES	12.35% (C)	5.880	6.050	97.204	352,929,000.00	343,062,430.99
(Investment Type)	44 FMC DISCOUNT NOTES	1.81% (C)	5.397	5.495	98.106	51,000,000.00	50,033,899.44
(Investment Type)	51 BANKERS ACCEPTANCE-DOMESTIC	1.80% (C)	5.720	5.743	99.603	50,000,000.00	49,801,368.89
(Investment Type)	81 COMMERCIAL PAPER DISC	12.65% (C)	6.087	6.177	98.552	355,300,000.00	350,154,724.20
(Investment Type)	91 NEGOTIABLE C.D.'S	24.45% (C)	6.467	6.467	100.000	677,000,000.00	677,000,000.00
REPORT TOTALS			5.929	6.139	98.687	2,805,509,000.00	2,768,684,842.47
ASSETS							
FIXED							

(REFLECT)

INVESTMENTS OUTSTANDING AS OF 01/31/01
MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	P/R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38621	UNITED STATES TREAS BILLS 11/30/00 03/01/01	912795FV8	19	100	6.0400	25,000,000.00	24,506,250.00	264,250.00	23,694.44
A 38520	UNITED STATES TREAS BILLS 10/17/00 03/22/01	912795FY2	19	100	6.1336	24,618,305.56	99,6250000000	SUNRGD	39,934.03
A 38558	T BILL 10/11/00 04/05/01	912795GA3	19	000	6.1549	24,350,541.67	99,343750000000	SUNRGD	36,925.00
A 38601	UNITED STATES TREAS BILLS 11/20/00 05/31/01	912795GJ4	19	9002	6.2397	19,407,955.56	99,125000000000	SUNRGD	36,302.08
A 38611	UNITED STATES TREAS BILLS 11/20/00 05/31/01	912795GJ4	19	000	6.2428	8,710,000.00	98,406250000000	SUNRGD	84,539.58
A 38611	UNITED STATES TREAS BILLS 11/20/00 05/31/01	912795GJ4	19	9901	6.0400	21,000,000.00	20,665,312.50	257,172.92	
SUBTOTAL (Investment Type) 11 TREASURY BILLS		3,554(M)	6,0317	100,000,000.00	6.1921	97,410,402.79	99,089,062.50	1,457,264.58	221,395.13

A 36757	T NOTE (100.2) 05/15/98 05/15/01	912827AE9	19	100	5.5250	30,000,000.00	30,046,875.00	363,604.97	37,500.00
A 36761	T NOTE (100.2) 05/15/98 05/15/01	912827AE9	19	100	5.6135	30,000,000.00	100,1562500000	SUNRGD	363,604.97
A 37602	T NOTE (99.21) 06/01/99 05/31/01	9128275H1	19	9530	5.6135	30,009,375.00	100,1562500000	SUNRGD	32,500.00
A 38638	T NOTE (99.22) 12/14/00 07/31/01	9128275L2	19	931	5.4338	7,972,500.00	100,0625000000	SUNRGD	72,692.31
A 35192	T NOTE (97.81) 08/15/96 08/15/01	912827B92	19	100	5.9996	50,000,000.00	50,140,625.00	7,596.69	296,875.00
A 35213	T NOTE (98.27) 09/03/96 08/31/01	912827B92	19	100	7.8750	7,000,000.00	100,2812500000	SUNRGD	7,596.69
A 35214	T NOTE (98.27) 09/03/96 08/31/01	912827B92	19	100	8.5648	6,806,890.63	101,5937500000	SUNRGD	254,653.53
A 35215	T NOTE (98.27) 09/03/96 08/31/01	912827B92	19	100	6.5000	5,000,000.00	5,045,312.50	138,259.67	103,906.25
A 35214	T NOTE (98.27) 09/03/96 08/31/01	912827B92	19	100	6.7804	4,941,406.25	100,9062500000	SUNRGD	138,259.67
A 35215	T NOTE (98.27) 09/03/96 08/31/01	912827B92	19	100	6.5000	4,941,406.25	5,045,312.50	138,259.67	103,906.25
A 35254	T NOTE (97.11) 09/03/96 08/31/01	912827B92	19	100	6.7804	4,941,406.25	5,045,312.50	138,259.67	103,906.25
A 37786	T NOTE (99.26) 08/31/99 08/31/01	9128275P3	19	100	5.5000	4,989,453.13	100,3125000000	SUNRGD	26,171.87
A 37787	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	10,031,250.00	233,977.90	40,550.00
A 37788	T NOTE (99.235) 08/31/99 08/31/01	9128275P3	19	100	5.5498	9,990,700.00	100,3125000000	SUNRGD	58,593.75
A 37789	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.6465	5,000,000.00	5,015,625.00	116,988.95	33,203.12
A 37790	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.6885	4,982,421.88	100,3125000000	SUNRGD	39,650.00
A 37791	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.5450	9,991,600.00	100,3125000000	SUNRGD	116,988.95
A 37792	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.6885	4,982,421.88	100,3125000000	SUNRGD	33,203.12
A 37792	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	10,031,250.00	233,977.90	39,650.00

(REMARK)

INVESTMENTS OUTSTANDING AS OF 01/31/01

RUN: 02/01/01

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	P&R /SHARES	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN
				BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS	
A	38099 T NOTE (99.18)	01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,125,000.00	1,408.84		160,000.00
				09	000	6.6121	7,965,000.00	101.5625000000	SUNGDAR		
A	38100 T NOTE (99.25)	01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,125,000.00	1,408.84		143,750.00
				87	000	6.5019	7,981,250.00	101.5625000000	SUNGDAR		
A	38101 T NOTE (99.18)	01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,125,000.00	1,408.84		160,000.00
				87	000	6.6121	7,965,000.00	101.5625000000	SUNGDAR		
A	35724 T NOTE (99.16)	04/30/97 04/30/02	9128272S0	19	1	6.6250	10,000,000.00	10,228,125.00	170,200.28		281,525.00
				50	000	6.7526	9,946,600.00	102.2815000000	SUNGDAR		
A	38374 T NOTE (99.16)	06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00	25,515,625.00	138,121.55		642,578.12
				87	000	6.5249	24,873,046.88	102.0625000000	SUNGDAR		
A	38375 T NOTE (99.16)	06/30/00 06/30/02	9128272Y7	19	100	6.2500	24,873,046.88	102,515,625.00	138,121.55		642,578.12
				19	000	6.3249	24,873,046.88	102.0625000000	SUNGDAR		
A	38376 T NOTE (99.16)	06/30/00 06/30/02	9128272Y7	19	100	6.2500	24,873,046.88	102,515,625.00	138,121.55		642,578.12
				89	000	6.5249	24,873,046.88	102.0625000000	SUNGDAR		
A	36594 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	5005	5.5000	200,000.00	203,187.50	3,747.25		4,177.50
				89	000	5.6148	199,010.00	101.5937500000	SUNGDAR		
A	36595 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	100	5.5000	8,650,068.50	8,787,859.38	162,068.68		181,126.88
				89	000	5.6160	8,606,732.50	101.5937500000	SUNGDAR		
A	36596 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3052	5.5000	150,000.00	152,390.63	2,810.44		3,133.13
				89	000	5.6148	149,257.50	101.5937500000	SUNGDAR		
A	36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3051	5.5000	1,000,000.00	1,015,937.50	18,736.26		20,437.50
				89	000	5.6043	995,500.00	101.5937500000	SUNGDAR		
A	33942 T NOTE (98.20)	09/27/94 08/15/03	9128274U3	19	9530	7.5200	4,431.25	5,117.19	132.81		685.94
				40	000	7.5200	10,000,000.00	102.3437500000	SUNGDAR		
A	37126 T NOTE (99.22)	11/16/98 11/15/03	9128274U3	19	9530	4.3250	9,966,600.00	9,989,375.00	91,574.59		-107,225.00
				50	000	4.3250	10,000,000.00	98.5937500000	SUNGDAR		
A	37130 T NOTE (98.25)	11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,989,375.00	91,574.59		-20,312.50
				89	000	4.3217	9,879,687.50	98.5937500000	SUNGDAR		
A	37138 T NOTE (99.8)	11/16/98 11/15/03	9128274U3	19	100	4.4206	10,000,000.00	9,859,375.00	91,574.59		-64,843.75
				89	000	4.4206	10,000,000.00	98.5937500000	SUNGDAR		
A	37141 T NOTE (99.8)	11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,859,375.00	91,574.59		-65,625.00
				40	000	4.4189	40,000,000.00	98.5937500000	SUNGDAR		
A	37146 T NOTE (98.30)	11/16/98 11/15/03	9128274U3	19	100	4.4943	39,566,875.00	36,437,500.00	366,298.34		-129,375.00
				40	000	4.2500	15,000,000.00	98.5937500000	SUNGDAR		
A	38616 T NOTE (95.26)	11/28/00 11/15/03	9128275A6	19	100	5.8164	14,391,253.03	14,789,062.50	137,361.88		420,703.12
				100	000	4.7500	15,000,000.00	98.5937500000	SUNGDAR		
A	37378 T NOTE (99.22)	02/16/99 02/15/04	9128275A6	19	100	4.8246	14,950,781.25	14,981,250.00	329,144.02		30,468.75
				74	000	4.7500	15,000,000.00	99.8750000000	SUNGDAR		
A	37379 T NOTE (99.12)	02/16/99 02/15/04	9128275A6	19	100	4.8925	14,906,250.00	14,981,250.00	329,144.02		75,000.00
				74	000	4.7500	15,000,000.00	99.8750000000	SUNGDAR		
A	38473 T NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	6.0915	14,374,218.75	14,981,250.00	329,144.02		607,031.25
				40	000	6.0915	15,000,000.00	99.8750000000	SUNGDAR		
A	38474 T NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	6.0915	14,374,218.75	14,981,250.00	329,144.02		607,031.25
				45	000	6.0915	15,000,000.00	99.8750000000	SUNGDAR		
A	38476 T NOTE (95.27)	08/15/00 02/15/04	9128275A6	19	100	6.0915	14,374,218.75	14,981,250.00	329,144.02		607,031.25
				89	000	6.0915	15,000,000.00	99.8750000000	SUNGDAR		
A	38477 T NOTE (95.18)	08/15/00 02/15/04	9128275A6	19	100	6.1845	14,332,031.25	14,981,250.00	329,144.02		649,218.75
				40	000	6.1845	15,000,000.00	99.8750000000	SUNGDAR		

(REMARK)

INVESTMENTS OUTSTANDING AS OF 01/31/01
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	TR YTM	PER/SHARES	BOOK	MARKET PRICE	CURR ACCT PRICE	ACCR INT	UNREALIZED GAIN UNREALIZED LOSS
A 37949	T NOTE (99.17) 11/15/99 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	20,250,000.00	226,243.09			743,750.00
A 38273	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	15	000	5.8824	19,506,250.00	101,250,000.00				
A 38274	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	101,250,000.00	113,121.55			657,812.50
A 38275	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	101,250,000.00	113,121.55			659,375.00
A 38276	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	101,250,000.00	113,121.55			657,812.50
A 38276	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	20,250,000.00	226,243.09			1,315,625.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES					35.02%(M)	5.5508	974,005,000.00	979,410,117.20	13,085,460.06		16,148,217.10
						5.9723	966,729,985.77	100,5543370000			-387,381.25
A 38455	FEDERAL NATL MTG ASSN DISC N 08/04/00 02/01/01	313589BH5	19	901	6.4400	10,000,000.00	10,000,000.00	323,788.89			.00
A 38457	FEDERAL NATL MTG ASSN DISC N 08/04/00 02/01/01	313589BH5	15	000	6.6555	9,676,211.11	100,000,000.00	1,133,261.11			
A 38653	FEDERAL NATL MTG ASSN DISC N 12/19/00 03/26/01	313589DN0	19	100	6.6555	5,000,000.00	100,000,000.00	37,766.67			7,213.88
A 38659	FEDERAL NATL MTG ASSN DISC N 10/11/00 03/29/01	313589DR1	19	7622	6.3800	13,000,000.00	12,894,844.44	258,299.16			22,851.11
A 38560	FEDERAL NATL MTG ASSN DISC N 10/11/00 04/05/01	313589DY6	19	9901	6.5329	5,000,000.00	4,954,937.50	99,345.83			10,325.00
A 38620	FEDERAL NATL MTG ASSN DISC N 11/29/00 05/24/01	313589F21	19	100	6.3521	15,000,000.00	14,762,000.00	167,200.00			54,600.00
A 38562	FEDERAL NATL MTG ASSN DISC N 10/11/00 06/21/01	313589HD8	19	9530	6.4683	14,540,200.00	98,4133333333	392,361.11			97,222.22
A 38574	FEDERAL NATL MTG ASSN DISC N 10/18/00 10/05/01	313589HP5	19	100	6.5371	19,121,527.78	19,0555555556	89,992.78			43,050.00
A 38575	FEDERAL NATL MTG ASSN DISC N 10/18/00 10/05/01	313589HP5	19	100	6.4982	4,701,288.89	4,834,291.67	359,516.67			171,516.67
A 38685	FEDERAL NATL MTG ASSN DISC N 01/26/01 10/05/01	313589HP5	19	926	6.49700	2,413,025.00	2,417,145.83	2,070.83			2,050.00
A 38642	FEDERAL NATL MTG ASSN DISC N 12/14/00 11/02/01	313589HT6	19	9530	5.7400	27,000,000.00	25,995,937.50	210,945.00			175,507.50
A 38643	FEDERAL NATL MTG ASSN DISC N 12/14/00 11/02/01	313589HT6	19	930	5.7400	23,000,000.00	22,144,687.50	179,693.89			149,506.39
A 38665	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/16/01	313589PH0	19	902	4.9200	4,775,000.00	4,586,476.56	15,662.00			1,420.56
A 38633	FEDERAL NATL MTG ASSN DISC N 12/11/00 11/30/01	313589PX5	19	9530	5.1391	25,000,000.00	23,976,562.50	206,555.56			176,173.61
A 38670	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/30/01	313589PX5	15	000	6.0609	8,000,000.00	7,672,500.00	26,133.33			1,344.45
A 38671	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/30/01	313589PX5	19	917	5.1275	7,645,000.00	95,9062500000	22,966.67			1,176.39

(REMARK)

INVESTMENTS OUTSTANDING AS OF 01/31/01

MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET PRICE MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED GAIN
A 38690	FEDERAL NATL MTG ASSN DISC N 01/26/01 12/28/01	313589RH1	19	924	4.9100	15,000,000.00	14,334,375.00	12,275.00	9,500.00
			40	000	5.1458	14,312,600.00	95,5625000000	SUNCARD	
SUBTOTAL	(Investment Type) 41	FNMA DISCOUNT NO	8.38%	(M)	5.9098	240,275.00	234,199,196.00	3,537,694.50	923,451.78
			6.1784		229,738,043.72	97,47131200000			
A 38688	FEDL FRM CRED BK CONS DISC 01/26/01 01/24/02	313313SE9	19	9530	4.8800	5,000,000.00	4,760,937.50	4,066.67	2,904.16
			40	000	5.1326	4,753,966.67	95,12875000000	SUNCARD	
SUBTOTAL	(Investment Type) 42	FRM CREDIT DISC	.17%	(M)	4.8800	5,000,000.00	4,760,937.50	4,066.67	2,904.16
					5.1326	4,753,966.67	95,12875000000		
A 38652	FEDL HOME LOAN BK CONS DISC 12/19/00 03/14/01	313385DA1	19	100	6.1800	10,000,000.00	9,940,777.78	75,533.34	11,161.11
			40	000	6.2715	9,854,083.33	99,40777777778	SUNCARD	
A 38657	FEDL HOME LOAN BK CONS DISC 12/27/00 03/28/01	313385DO6	19	100	6.0900	20,000,000.00	19,841,111.11	121,800.00	27,194.44
			40	000	6.1852	19,692,116.67	99,20555555556	SUNCARD	
A 38561	FEDL HOME LOAN BK CONS DISC 10/11/00 04/06/01	313385OZ6	19	100	6.3300	35,000,000.00	34,679,555.56	695,420.83	73,422.23
			40	000	6.5333	33,910,712.50	99,08444444444	SUNCARD	
A 38667	FEDL HOME LOAN BK CONS DISC 01/08/01 04/06/01	313385OZ6	19	924	5.3800	20,000,000.00	19,816,888.89	71,733.33	8,177.78
			40	000	5.4517	19,735,977.78	99,08444444444	SUNCARD	
A 38583	FEDL HOME LOAN BK CONS DISC 10/24/00 04/20/01	313385EP7	19	100	6.2700	15,000,000.00	14,832,625.00	261,250.00	36,400.00
			40	000	6.4706	14,534,975.00	99,86816666667	SUNCARD	
A 38623	FEDL HOME LOAN BK CONS DISC 11/30/00 05/09/01	313385FO0	19	100	6.2000	39,929,000.00	39,380,508.39	433,229.72	118,345.23
			40	000	6.3757	38,828,734.04	98,62585333333	SUNCARD	
A 38613	FEDL HOME LOAN BK CONS DISC 11/21/00 05/11/01	313385FL5	19	100	6.2600	29,107,950.00	29,579,250.00	375,600.00	95,700.00
			40	000	6.4518	29,107,950.00	98,59750000000	SUNCARD	
A 38625	FEDL HOME LOAN BK CONS DISC 12/04/00 05/23/01	313385FY7	19	100	6.3658	24,270,416.67	24,606,875.00	253,208.33	83,250.00
			40	000	6.1500	15,000,000.00	14,750,000.00	151,187.50	57,500.00
A 38626	FEDL HOME LOAN BK CONS DISC 12/04/00 06/01/01	313385GH3	19	9530	6.3400	14,547,312.50	98,33333333333	SUNCARD	
			40	000	6.0300	30,000,000.00	29,500,000.00	261,300.00	103,000.00
A 38634	FEDL HOME LOAN BK CONS DISC 12/11/00 06/01/01	313385HK3	19	100	6.2089	29,135,700.00	98,33333333333	SUNCARD	
			40	000	6.2000	9,000,000.00	8,817,500.00	164,300.00	43,800.00
A 38576	FEDL HOME LOAN BK CONS DISC 10/18/00 06/27/01	313385HK5	19	100	6.4813	8,609,400.00	97,97222222222	SUNCARD	
			40	000	5.1000	45,000,000.00	44,046,750.00	153,000.00	34,875.00
A 38668	FEDL HOME LOAN BK CONS DISC 01/08/01 07/06/01	313385HU3	19	925	5.1237	43,858,875.00	97,88166666667	SUNCARD	
			40	000	5.1700	15,000,000.00	14,672,000.00	32,312.50	16,666.67
A 38676	FEDL HOME LOAN BK CONS DISC 01/17/01 07/11/01	313385HZ2	19	982	5.3033	14,623,020.83	97,81333333333	SUNCARD	
			40	000	5.1200	11,000,000.00	10,748,993.33	9,386.67	10,205.55
A 38689	FEDL HOME LOAN BK CONS DISC 01/26/01 07/18/01	313385GJ2	19	923	5.2492	10,729,351.11	97,71766666667	SUNCARD	
			40	9530	5.1200	8,000,000.00	7,815,226.67	8,826.67	7,511.11
A 38686	FEDL HOME LOAN BK CONS DISC 01/26/01 07/20/01	313385JG6	19	9530	5.2507	7,800,888.89	7,65033333333	SUNCARD	
			40	9901	5.8200	25,000,000.00	24,195,034.72	206,125.00	160,993.05
A 38636	FEDL HOME LOAN BK CONS DISC 12/12/00 09/28/01	313385MG8	19	9901	6.1063	23,827,916.67	96,78013888889	SUNCARD	
			40	000	5.8796	352,929,000.00	347,222,847.05	3,272,213.89	868,202.17
SUBTOTAL	(Investment Type) 43	FEDERAL HOME LOA 12.42% (M)			6.0497	343,062,430.99	98,38320100000		

(REPRINT)

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM TR	RATE	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN
A	38665	FEDL HOME LN MTS CORP DISC N	01/08/01 02/12/01	313397CD1	19	100	5.6500	10,000,000.00	9,971,111.11			37,666.67			2,500.00
A	38666	FEDL HOME LN MTS CORP DISC N	01/08/01 03/09/01	313397CV1	19	931	5.6893	9,930,944.44	9,711,111.11			36,800.00			3,200.00
A	38677	FEDL HOME LN MTS CORP DISC N	01/17/01 03/13/01	313397CZ2	19	100	5.5713	9,908,000.00	9,480,000.00			34,875.33			6,333.33
A	38678	FEDL HOME LN MTS CORP DISC N	01/17/01 03/13/01	313397DB4	19	931	5.6280	14,872,125.00	9,422,222.22			886.67			
A	38664	FEDL HOME LN MTS CORP DISC N	01/08/01 01/03/02	313397RH6	19	902	5.6297	1,982,330.00	9,353,333.33			12,933.33			1,066.67
A	38687	FEDL HOME LN MTS CORP DISC N	01/26/01 01/03/02	313397RH6	19	9530	5.0972	3,806,000.00	9,500,000.00			8,166.67			7,333.33
SUBTOTAL (Investment Type) 44 EMC DISCOUNT NOT 1.79% (M)													5,3969	51,033,899.44	98,412,375,000.00
A	38684	BK AMER B/A	01/22/01 02/16/01		19	100	5.7200	50,000,000.00	49,881,250.00			79,444.44			416.67
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTAN 1.78% (M)													5,7200	50,000,000.00	99,762,500,000.00
A	38598	WELLS FARGO CP	11/16/00 02/01/01	9479F0E12	19	1	6.4900	21,300,000.00	21,300,000.00			295,673.58			.00
A	38654	SALOMON SB C/P	12/20/00 02/08/01	7954W0B82	19	100	6.4500	30,000,000.00	29,967,683.33			231,125.00			5,308.33
A	38619	SALOMON SB C/P	11/29/00 02/09/01	7954W0BQ2	19	100	6.5300	25,000,000.00	24,969,222.22			290,222.22			5,500.00
A	38612	SALOMON C/P	11/20/00 02/12/01	7954W0BC3	19	100	6.5200	33,000,000.00	32,944,138.33			436,266.67			9,881.66
A	38578	LUCCENT TECH CP	10/24/00 02/14/01	54946JPE6	19	9530	6.6207	36,600,000.00	36,526,779.67			655,750.00			12,027.17
A	38579	LUCCENT TECH CP	10/24/00 02/14/01	54946JPE6	19	9530	6.5833	35,859,002.50	35,859,002.50			43,000.00			788.67
A	38599	WELLS FARGO CP	11/16/00 02/23/01	9479F0EP9	19	929	6.4900	6,400,000.00	6,187,560.75			408,500.00			29,322.22
A	38628	SALOMON SB C/P	12/06/00 03/02/01	7954W0D24	19	100	6.5509	39,383,666.67	39,821,488.89			408,500.00			833.33
A	38682	MERRILL LYNCH C/P	01/18/01 03/23/01	59018JCP2	19	9530	5.6257	19,800,955.56	19,800,955.56			135,630.00			3,740.00
A	38663	MERRILL LYNCH C/P	01/05/01 04/10/01	59018JBR4	19	9530	5.5604	32,522,783.33	32,522,783.33			135,630.00			3,740.00

INVESTMENTS OUTSTANDING AS OF 01/31/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM	PAR/SHARES	MARKET PRICE MARKET VALUE	CORR ACOR	INT	UNREALIZED GAIN SOURCE UNREALIZED LOSS
A 38680	BK AMER C.P.	01/11/01 04/10/01	0660P08A3	19	100	5.5700	33,000,000.00	32,662,153.33	76,587.50		9,350.00
A 38674	MERRILL LYNCH C/P	01/09/01 04/11/01	59018JMB2	19	9530	5.4100	20,000,000.00	19,792,223.33	69,127.78		-383.34
A 38681	MERRILL LYNCH C/P	01/18/01 04/24/01	59018JMB9	19	9530	5.4300	34,000,000.00	34,567,905.56	73,508.33		797.23
SUBTOTAL (Investment Type) B1 COMMERCIAL PAER 12.64% (M)											
						6.1765	355,300,000.00	353,367,043.33	3,120,059.41		92,643.06
							350,154,724.20	99,45596500000			-383.34
A 38564	BK AMER C.D.	10/13/00 02/02/01	06050EUC7	19	100	6.6300	43,000,000.00	43,002,481.26	879,027.50		2,481.26
A 38546	BK AMER CD	10/02/00 02/05/01	06050EUS4	19	100	6.6500	43,000,000.00	43,005,088.21	788,763.89		5,088.21
A 38555	BK AMER C.D.	10/10/00 02/13/01	06050ETW5	19	9530	6.6400	50,000,000.00	50,018,844.93	1,051,333.33		18,844.93
A 38556	BK AMER C.D.	10/10/00 02/27/01	06050ETX3	19	9530	6.6400	50,000,000.00	50,039,056.40	1,051,333.33		39,056.40
A 38516	BK AMER C.D.	09/06/00 03/06/01	06050ESR7	19	100	6.6700	25,000,000.00	25,024,446.68	685,527.78		24,446.68
A 38517	BK AMER C.D.	10/10/00 03/13/01	06050EY1	19	9530	6.5400	50,000,000.00	50,053,620.48	1,035,500.00		53,620.48
A 38518	BK AMER C.D.	09/06/00 03/20/01	06050ES55	19	100	6.6700	25,000,000.00	25,034,439.95	685,527.78		34,439.95
A 38519	BK AMER C.D.	10/10/00 03/20/01	06050ET28	19	100	6.5400	12,000,000.00	12,015,050.11	248,520.00		15,050.11
A 38592	BK AMER C.D.	11/07/00 03/21/01	06050EUC7	19	100	6.6100	50,000,000.00	50,070,555.99	789,527.78		70,555.99
A 38548	BK AMER C.D.	10/10/00 03/27/01	06050EUA1	19	100	6.6400	9,600,000.00	9,615,210.83	201,956.00		15,210.83
A 38549	BK AMER C.D.	10/10/00 03/27/01	06050EUA1	19	9992	6.6400	4,000,000.00	4,006,337.84	84,106.67		6,337.84
A 38550	BK AMER C.D.	10/10/00 03/27/01	06050EUA1	19	9901	6.6400	7,000,000.00	7,011,091.23	147,186.67		11,091.23
A 38551	BK AMER C.D.	10/10/00 03/27/01	06050EUA1	19	7622	6.6400	13,000,000.00	13,020,557.99	273,346.67		20,557.99
A 38552	BK AMER C.D.	10/10/00 03/27/01	06050EUA1	19	100	6.6400	13,000,000.00	16,425,985.16	344,837.33		25,985.16
A 38679	BK AMER C.D.	01/11/01 03/27/01	06050EWC5	19	100	5.7000	50,000,000.00	50,015,745.81	118,750.00		15,745.81
A 38614	NEGOTIABLE C.D.'S	11/21/00 04/16/01	06050EVC6	19	100	6.6100	35,000,000.00	35,079,975.35	462,700.00		79,975.35
A 38644	BK AMER C.D.	12/14/00 05/10/01	06050EVL6	19	100	6.3400	25,000,000.00	25,065,381.55	215,736.11		65,381.55
A 38647	BK AMER C.D.	12/15/00 05/22/01	06050EVL2	19	100	6.3200	9,000,000.00	9,025,827.64	75,840.00		25,827.64

(REMARK)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN	RATE	PAR/SHARES	MARKET PRICE	CURR ACOR	INT	UNREALIZED GAIN
						SAFE	YTM	TR	BOOK	VALUE	SOURCE	UNREALIZED LOSS	
A 38648	BK AMER C.D.	12/19/00	05/22/01	06050EVN2	19	859	6.3200		5,000,000.00	5,014,348.69		42,133.33	14,348.69
A 38649	BK AMER C.D.	12/19/00	05/22/01	06050EVN2	40	000	6.3200		5,000,000.00	100,2869728110	SUNCARD		
A 38650	BK AMER C.D.	12/15/00	05/22/01	06050EVN2	19	924	6.3200		4,000,000.00	4,011,478.95	SUNCARD	33,106.67	11,478.95
A 38651	BK AMER C.D.	12/15/00	05/22/01	06050EVN2	19	900	6.3200		4,000,000.00	100,2869728110	SUNCARD		
A 38629	BK AMER C.D.	12/06/00	06/15/01	06050EVH5	19	901	6.3200		8,000,000.00	9,025,827.64	SUNCARD	75,840.00	25,827.64
A 38645	BK AMER C.D.	12/14/00	06/15/01	06050EVK8	19	100	6.4100		45,000,000.00	8,022,957.90	SUNCARD	67,413.33	22,957.90
A 38603	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	473	6.5700		40,000.00	100,2869728110	SUNCARD		
A 38604	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	467	6.5700		93,000.00	93,495.44	SUNCARD	1,238.99	455.44
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	471	6.5700		175,932.28	175,932.28	SUNCARD	2,331.44	932.28
A 38606	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	892	6.5700		3,000,000.00	3,015,981.97	SUNCARD	39,967.50	15,981.97
A 38607	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	1901	6.5700		2,000,000.00	2,010,654.65	SUNCARD	26,645.00	10,654.65
A 38608	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	5005	6.5700		1,000,000.00	1,005,327.32	SUNCARD	13,322.50	5,327.32
A 38609	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	803	6.5700		4,000,000.00	4,021,309.29	SUNCARD	53,290.00	21,309.29
A 38610	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	100	6.5700		31,692,000.00	31,860,833.51	SUNCARD	422,216.67	168,833.51
A 38661	BK AMER C.D.	01/03/01	09/11/01	06050EUV6	19	1	5.8800		9,795,000.00	9,833,573.31	SUNCARD	46,395.65	38,573.31
A 38662	BK AMER C.D.	01/03/01	09/11/01	06050EUV6	40	000	5.8800		20,205,000.00	20,284,568.52	SUNCARD	95,704.35	79,568.52
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D. 24.25% (M)											677,000,000.00	678,202,991.55	1,202,991.55

GRAND TOTAL

6.4670	677,000,000.00	678,202,991.55	10,731,927.23	1,202,991.55
5.9296	2805509000.00	2796323756.22	35,423,222.45	19,501,547.62
6.1395	276864842.47	99,67260000.00		-387,754.59

(SIRPT)

INVT NO.	DESCRIPTION	CUSIP	FUND NO.	NATIVITY (TICKER)	PURCHASE DATE	SAF/ PRP	COPI RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38621	UNITED STATES TREAS BIL	912195CFW	100	03/01/01	11/30/00	000	6.040	6.134	98.473	25,000,000.00	24,618,301.56
A 38570	UNITED STATES TREAS BIL	912195FFZ	100	03/01/01	10/17/00	000	5.995	6.155	97.402	25,000,000.00	24,350,581.67
A 38558	T BIL	912195GK3	9530	04/05/01	10/11/00	000	6.555	6.240	97.040	20,000,000.00	19,407,955.56
A 38601	UNITED STATES TREAS BIL	912195GJ4	9902	05/31/01	11/20/00	000	6.040	6.243	96.778	9,000,000.00	8,710,400.00
A 38611	UNITED STATES TREAS BIL	912195GJ4	9901	05/31/01	11/20/00	000	6.040	6.240	96.779	21,000,000.00	20,323,600.00
SUBTOTAL (Investment Type) 11 TREASURY BILLS											
3.52% (C)											
A 36757	T NOTE (100.2)	912827AE9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 36761	T NOTE (100.2)	912827AE9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 37602	T NOTE (99.22)	912827SHL	9530	07/31/01	06/01/99	000	5.250	5.434	99.668	8,000,000.00	7,972,500.00
A 38638	T NOTE (99.21)	912827SHL	931	07/31/01	12/14/00	000	5.500	6.000	99.668	50,000,000.00	49,843,750.00
A 35192	T NOTE (97.8)	912827B92	100	08/15/01	08/15/96	000	7.875	8.565	97.241	7,000,000.00	6,806,890.63
A 35213	T NOTE (98.27)	912827B92	100	08/15/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	912827B92	100	08/15/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35213	T NOTE (98.27)	912827B92	100	08/15/01	09/03/96	000	6.500	7.152	97.304	5,000,000.00	4,865,176.64
A 35234	T NOTE (97.11)	912827Z39	100	08/31/01	09/03/96	000	5.500	5.613	99.789	5,000,000.00	4,988,423.13
A 37786	T NOTE (99.26)	912827SP3	100	08/31/01	08/31/99	000	5.500	5.550	99.907	10,000,000.00	9,990,700.00
A 37787	T NOTE (99.30)	912827SP3	100	08/31/01	08/31/99	000	5.500	5.668	99.127	10,000,000.00	9,972,656.25
A 37788	T NOTE (99.235)	912827SP3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	5,000,000.00	4,982,421.88
A 37789	T NOTE (99.21)	912827SP3	100	08/31/01	08/31/99	000	5.545	5.545	99.916	10,000,000.00	9,991,600.00
A 37791	T NOTE (99.21)	912827SP3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	5,000,000.00	4,982,421.88
A 37792	T NOTE (99.30)	912827SP3	100	08/31/01	08/31/99	000	5.545	5.545	99.916	10,000,000.00	9,991,600.00
A 37793	T NOTE (99.21)	912827SP3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	5,000,000.00	4,982,421.88
A 37794	T NOTE (99.30)	912827SP3	100	08/31/01	08/31/99	000	5.500	5.568	99.916	10,000,000.00	9,991,600.00
A 37795	T NOTE (99.30)	912827SP3	9530	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,982,421.88
A 38615	T NOTE (99.14)	912827SP3	100	08/31/01	12/11/00	000	5.500	6.290	100.751	45,000,000.00	45,337,985.59
A 38631	T NOTE (99.21)	912827SP3	931	08/31/01	12/14/00	000	5.500	6.016	101.183	20,000,000.00	20,236,507.25
A 38646	T NOTE (99.21)	912827SP3	100	08/31/01	12/21/00	000	5.500	6.022	101.428	50,000,000.00	50,614,581.80
A 38656	T NOTE (99.26)	912827SP3	100	08/31/01	12/21/00	000	5.500	5.796	101.925	45,000,000.00	45,672,581.80
A 38658	T NOTE (99.28)	912827SP3	100	08/31/01	12/21/00	000	5.875	6.715	101.660	25,000,000.00	25,411,993.39
A 38627	UNITED STATES TREAS NTS	912827SP3	100	10/31/01	12/01/00	000	5.875	6.901	100.308	25,000,000.00	25,080,026.76
A 37994	T NOTE (99.23)	912827ZC5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,134.38
A 37995	T NOTE (99.23)	912827ZC5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,134.38
A 35462	T NOTE (98.2)	912827Z66	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A 35520	T NOTE (98.10)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.710	96.073	10,000,000.00	9,807,162.50
A 35521	T NOTE (99.11)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.654	96.073	20,000,000.00	19,661,668.75
A 35522	T NOTE (99.11)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.409	99.328	10,000,000.00	9,973,125.00
A 35523	T NOTE (99.11)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,959,687.50
A 35524	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,358.70
A 35525	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.305	99.484	10,000,000.00	9,949,418.70
A 35526	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,948,437.50
A 35527	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,943,125.00
A 35528	T NOTE (99.16)	912827Z66	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.75
A 38096	T NOTE (99.18)	912827Z56	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00

INVT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICR)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38097 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A 38098 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A 38099 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A 38100 T	NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38101 T	NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A 35724 T	NOTE (99.16)	9128272S0	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374 T	NOTE (99.16)	9128272Y7	100	06/30/02	06/30/90	000	6.250	6.555	99.942	25,000,000.00	24,873,046.88
A 38375 T	NOTE (99.16)	9128272Y7	100	06/30/02	06/30/90	000	6.250	6.555	99.942	25,000,000.00	24,873,046.88
A 38376 T	NOTE (99.16)	9128272Y7	100	06/30/02	06/30/90	000	6.250	6.555	99.942	25,000,000.00	24,873,046.88
A 36594 T	NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36595 T	NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36596 T	NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,732.50	8,606,732.50
A 36597 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 35942 T	NOTE (98.20)	9128274U3	2535	08/15/03	09/27/94	000	5.750	7.550	88.623	5,000.00	4,431.25
A 37126 T	NOTE (99.22)	9128274U3	9530	11/15/03	11/16/98	000	4.325	9.99	99.666	10,000,000.00	9,966,660.00
A 37130 T	NOTE (98.25)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.522	98.797	10,000,000.00	9,879,687.50
A 37138 T	NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,924,218.75
A 37141 T	NOTE (99.8)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,000.00
A 37146 T	NOTE (98.30)	9128274U3	100	11/15/03	11/16/98	000	4.250	4.494	98.917	40,000,000.00	39,566,875.00
A 36618 T	NOTE (95.26)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.816	98.942	15,000,000.00	14,591,253.00
A 37378 T	NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.612	15,000,000.00	14,950,781.25
A 37379 T	NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	4.892	99.375	15,000,000.00	14,950,250.00
A 38473 T	NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474 T	NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476 T	NOTE (95.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T	NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 37949 T	NOTE (99.17)	9128275F5	100	05/15/04	05/16/00	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273 T	NOTE (99.22)	9128275F5	100	05/15/04	05/16/00	000	5.250	6.788	94.612	10,000,000.00	9,467,187.50
A 38274 T	NOTE (99.22)	9128275F5	100	05/15/04	05/16/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275 T	NOTE (99.22)	9128275F5	100	05/15/04	05/16/00	000	5.250	6.788	94.612	10,000,000.00	9,467,187.50
A 38276 T	NOTE (99.22)	9128275F5	100	05/15/04	05/16/00	000	5.250	6.788	94.612	20,000,000.00	18,934,375.00
SUBTOTAL (Investment Type)	12 TREASURY NOTES	34.928(C)	5.591	5.972	99.253	974,005,000.00	966,729,985.77				
A 38455 FEDERAL	NATL MTG ASSN D1 313589BH5	901 02/01/01 08/04/00	000	6.440	6.655	96.762	10,000,000.00	9,676,211.11			
A 38457 FEDERAL	NATL MTG ASSN D1 313589BH5	100 02/01/01 08/04/00	000	6.440	6.655	96.762	35,000,000.00	33,866,738.89			
A 38655 FEDERAL	NATL MTG ASSN D1 313589DNO	100 03/26/01 12/19/00	000	6.180	6.285	96.533	5,000,000.00	4,916,741.17			
A 38656 FEDERAL	NATL MTG ASSN D1 313589DNO	7622 03/26/01 10/11/00	000	6.330	6.524	97.028	13,000,000.00	12,613,694.17			
A 38657 FEDERAL	NATL MTG ASSN D1 313589DNO	9901 04/05/01 10/11/00	000	6.270	6.452	96.905	5,000,000.00	4,845,266.67			
A 38658 FEDERAL	NATL MTG ASSN D1 313589DNO	9530 06/21/01 10/11/00	000	6.230	6.468	96.935	15,000,000.00	14,500,000.00			
A 38659 FEDERAL	NATL MTG ASSN D1 313589DNO	100 10/05/01 10/11/00	000	6.250	6.537	95.608	20,000,000.00	19,121,527.78			
A 38660 FEDERAL	NATL MTG ASSN D1 313589DNO	100 10/05/01 10/11/00	000	6.110	6.488	94.026	5,000,000.00	4,790,288.89			
A 38661 FEDERAL	NATL MTG ASSN D1 313589DNO	100 10/05/01 10/11/00	000	6.105	6.493	94.021	20,000,000.00	18,806,133.33			
A 38662 FEDERAL	NATL MTG ASSN D1 313589DNO	926 10/05/01 10/12/01	000	4.970	5.149	96.531	2,500,000.00	2,413,025.00			
A 38663 FEDERAL	NATL MTG ASSN D1 313589DNO	9530 11/02/01 12/14/00	000	5.740	6.052	94.850	27,000,000.00	25,609,485.00			
A 38643 FEDERAL	NATL MTG ASSN D1 313589DNO	930 11/02/01 12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22			

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(SIRP)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FICRER)	PURCHASE DATE	SAF/ PURP	COUN RATE	TRADING YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
A 38669	FEDERAL NATL MTG ASSN DI 313889PHX5		902	11/16/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38693	FEDERAL NATL MTG ASSN DI 313889PHX5		9530	11/30/01	12/11/00	000	5.720	5.061	94.375	25,000,000.00	23,591,833.33
A 38670	FEDERAL NATL MTG ASSN DI 313889PHX5		907	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,643,022.22
A 38671	FEDERAL NATL MTG ASSN DI 313889PHX5		917	11/30/01	01/08/01	000	4.900	5.128	95.563	7,000,000.00	6,689,394.44
A 38690	FEDERAL NATL MTG ASSN DI 313889PHB1		924	12/28/01	01/26/01	000	4.910	5.146	95.417	15,000,000.00	14,312,600.00
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES 8.30%(C)											
							5.910	6.178	95.615	240,275,000.00	229,738,043.72
A 38688	FEDL FARM CRED BK CONS D 313313SE9		9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO .17%(C)											
							4.880	5.133	95.079	5,000,000.00	4,753,966.67
A 38652	FEDL HOME LOAN BK CONS D 313385DA1		100	03/14/01	12/19/00	000	6.180	6.272	98.541	10,000,000.00	9,854,083.33
A 38657	FEDL HOME LOAN BK CONS D 313385DA1		100	03/28/01	12/27/00	000	6.090	6.185	98.461	20,000,000.00	19,692,116.67
A 38651	FEDL HOME LOAN BK CONS D 313385DA1		100	04/06/01	10/11/00	000	6.330	6.533	96.888	35,000,000.00	33,910,712.50
A 38667	FEDL HOME LOAN BK CONS D 313385DA1		924	04/06/01	01/08/01	000	5.380	5.452	98.685	20,000,000.00	19,736,977.78
A 38683	FEDL HOME LOAN BK CONS D 313385DA1		100	04/20/01	11/24/00	000	6.270	6.411	96.900	15,000,000.00	14,534,977.78
A 38623	FEDL HOME LOAN BK CONS D 313385DA1		100	05/09/01	11/30/00	000	6.200	6.376	97.244	39,929,000.00	38,828,774.04
A 38613	FEDL HOME LOAN BK CONS D 313385DA1		100	05/11/01	11/21/00	000	6.260	6.452	97.027	30,000,000.00	29,107,950.00
A 38623	FEDL HOME LOAN BK CONS D 313385DA1		100	05/23/01	12/04/00	000	6.180	6.366	97.082	25,000,000.00	24,270,416.67
A 38626	FEDL HOME LOAN BK CONS D 313385DA1		9530	06/01/01	12/04/00	000	6.150	6.344	96.942	15,000,000.00	14,541,312.50
A 38634	FEDL HOME LOAN BK CONS D 313385DA1		100	06/01/01	12/11/00	000	6.300	6.209	97.119	30,000,000.00	29,135,700.00
A 38576	FEDL HOME LOAN BK CONS D 313385DA1		925	07/06/01	01/08/01	000	6.200	6.481	95.660	9,000,000.00	8,609,400.00
A 38688	FEDL HOME LOAN BK CONS D 313385DA1		925	07/06/01	01/08/01	000	5.100	5.233	97.119	45,000,000.00	43,858,875.00
A 38676	FEDL HOME LOAN BK CONS D 313385DA1		892	07/18/01	01/17/01	000	5.170	5.303	97.467	15,000,000.00	14,623,020.83
A 38689	FEDL HOME LOAN BK CONS D 313385DA1		923	07/18/01	01/26/01	000	5.120	5.249	97.540	11,000,000.00	10,729,351.11
A 38686	FEDL HOME LOAN BK CONS D 313385DA1		9530	07/20/01	01/26/01	000	5.120	5.251	97.511	8,000,000.00	7,800,888.89
A 38636	FEDL HOME LOAN BK CONS D 313385DA1		9001	09/28/01	12/12/00	000	5.820	6.106	97.312	25,000,000.00	23,827,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 12.39%(C)											
							5.880	6.050	97.204	352,929,000.00	343,062,430.59
A 38665	FEDL HOME LN MTG CORP DI 313397CV1		100	02/21/01	01/08/01	000	5.650	5.689	99.309	10,000,000.00	9,930,944.44
A 38666	FEDL HOME LN MTG CORP DI 313397CV1		931	03/09/01	01/08/01	000	5.520	5.571	99.000	10,000,000.00	9,908,000.00
A 38677	FEDL HOME LN MTG CORP DI 313397CV22		100	03/13/01	01/17/01	000	5.580	5.628	99.148	15,000,000.00	14,872,125.00
A 38678	FEDL HOME LN MTG CORP DI 313397RH4		931	03/15/01	01/17/01	000	5.580	5.630	99.117	2,000,000.00	1,982,330.00
A 38664	FEDL HOME LN MTG CORP DI 313397RH6		902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00
A 38687	FEDL HOME LN MTG CORP DI 313397RH6		9530	01/03/02	01/26/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 1.81%(C)											
							5.397	5.495	98.106	51,000,000.00	50,033,899.44
A 38684	BK AMER B/A		100	02/16/01	01/22/01	000	5.720	5.743	99.603	50,000,000.00	49,801,386.89
SUBTOTAL (Investment Type) 51 BANKERS ACCEPTANCE-DOME 1.80%(C)											
							5.720	5.743	99.603	50,000,000.00	49,801,386.89

INVEST NO.	DESCRIPTION	CURTY	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRONG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE	
A	38598 WELLS FARGO CP	9479EUP12	1	02/01/01	11/16/00	000	6.490	6.581	98.612	21,300,000.00	21,004,326.42	
A	38654 SALOMON SB C/P	795A0MR2	100	02/08/01	12/20/00	000	6.450	6.508	99.104	30,000,000.00	29,731,250.00	
A	38615 SALOMON SB C/P	795A0MR2	100	02/09/01	11/29/00	000	6.530	6.616	98.694	25,000,000.00	24,673,520.00	
A	38612 SALOMON C/P	795A0MR3	100	02/12/01	11/20/00	000	6.520	6.621	98.479	33,000,000.00	32,497,960.00	
A	38578 LUCENT TECH CP	54966JPE6	9530	02/14/01	10/24/00	000	6.450	6.583	97.975	36,600,000.00	35,859,002.50	
A	38579 LUCENT TECH CP	54966JPE6	1	02/14/01	11/24/00	000	6.450	6.583	97.975	2,400,000.00	2,351,410.00	
A	38599 WELLS FARGO CP	9479EUPR9	928	02/23/01	10/16/00	000	6.490	6.608	98.215	19,700,000.00	19,348,404.25	
A	38600 WELLS FARGO CP	9479EUPR9	929	02/23/01	11/16/00	000	6.450	6.608	98.215	6,300,000.00	6,187,560.75	
A	38628 SALOMON SB C/P	795A0MR24	100	03/02/01	12/06/00	000	6.450	6.551	98.449	40,000,000.00	39,383,666.67	
A	38682 MERRILL LYNCH C/P	59018R0P2	100	03/23/01	01/18/01	000	5.570	5.626	99.010	20,000,000.00	19,801,955.56	
A	38663 MERRILL LYNCH C/P	59018R0R4	9530	04/10/01	01/05/01	000	5.480	5.560	98.554	33,000,000.00	32,522,783.33	
A	38680 BK AMER C.P.	59018R0R4	100	04/10/01	01/17/01	000	5.570	5.642	98.716	33,000,000.00	32,572,215.83	
A	38674 MERRILL LYNCH C/P	59018R0R2	9530	04/11/01	01/09/01	000	5.410	5.486	98.617	35,000,000.00	34,723,488.89	
A	38681 MERRILL LYNCH C/P	59018R0R9	9530	04/24/01	01/18/01	000	5.430	5.510	98.552	20,000,000.00	19,493,200.00	
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC							12.65% (C)	6.087	6.177	98.552	355,300,000.00	350,154,724.20
A	38564 BK AMER C.D.	06050EUC7	100	02/02/01	10/13/00	000	6.630	6.630	100.000	43,000,000.00	43,000,000.00	
A	38546 BK AMER C/D	06050EUC4	100	02/05/01	10/02/00	000	6.650	6.650	100.000	35,000,000.00	35,000,000.00	
A	38555 BK AMER C.D.	06050EUC2	9530	02/13/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00	
A	38556 BK AMER C.D.	06050EUC3	9530	02/27/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00	
A	38516 BK AMER C.D.	06050EUC7	100	03/06/01	09/06/00	000	6.670	6.670	100.000	25,000,000.00	25,000,000.00	
A	38517 BK AMER C.D.	06050EUC1	9530	03/13/01	10/10/00	000	6.540	6.540	100.000	50,000,000.00	50,000,000.00	
A	38517 BK AMER C.D.	06050EUC5	100	03/20/01	09/06/00	000	6.670	6.670	100.000	25,000,000.00	25,000,000.00	
A	38592 BK AMER C.D.	06050EUC7	100	03/20/01	10/10/00	000	6.540	6.540	100.000	12,000,000.00	12,000,000.00	
A	38548 BK AMER C.D.	06050EUC1	1	03/27/01	10/10/00	000	6.640	6.640	100.000	50,000,000.00	50,000,000.00	
A	38549 BK AMER C.D.	06050EUC1	9902	03/27/01	10/10/00	000	6.640	6.640	100.000	9,600,000.00	9,600,000.00	
A	38550 BK AMER C.D.	06050EUC1	9901	03/27/01	10/10/00	000	6.640	6.640	100.000	7,000,000.00	7,000,000.00	
A	38551 BK AMER C.D.	06050EUC1	7622	03/27/01	10/10/00	000	6.640	6.640	100.000	13,000,000.00	13,000,000.00	
A	38572 BK AMER C.D.	06050EUC1	100	03/27/01	10/10/00	000	6.640	6.640	100.000	16,400,000.00	16,400,000.00	
A	38644 BK AMER C.D.	06050EUC6	100	04/16/01	11/21/00	000	6.340	6.340	100.000	50,000,000.00	50,000,000.00	
A	38644 BK AMER C.D.	06050EUC6	100	04/16/01	11/21/00	000	6.340	6.340	100.000	35,000,000.00	35,000,000.00	
A	38647 BK AMER C.D.	06050EUC2	100	05/22/01	12/15/00	000	6.320	6.320	100.000	25,000,000.00	25,000,000.00	
A	38647 BK AMER C.D.	06050EUC2	859	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00	
A	38649 BK AMER C.D.	06050EUC2	924	05/22/01	12/15/00	000	6.320	6.320	100.000	5,000,000.00	5,000,000.00	
A	38650 BK AMER C.D.	06050EUC2	900	05/22/01	12/15/00	000	6.320	6.320	100.000	4,000,000.00	4,000,000.00	
A	38651 BK AMER C.D.	06050EUC2	901	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00	
A	38629 BK AMER C.D.	06050EUC3	100	06/15/01	12/06/00	000	6.410	6.410	100.000	8,000,000.00	8,000,000.00	
A	38645 BK AMER C.D.	06050EUC3	100	06/15/01	12/14/00	000	6.320	6.320	100.000	45,000,000.00	45,000,000.00	
A	38603 BK AMER C.D.	06050EUC4	473	07/18/01	11/20/00	000	6.570	6.570	100.000	25,000,000.00	25,000,000.00	
A	38604 BK AMER C.D.	06050EUC4	467	07/18/01	11/20/00	000	6.570	6.570	100.000	40,000.00	40,000.00	
A	38605 BK AMER C.D.	06050EUC4	471	07/18/01	11/20/00	000	6.570	6.570	100.000	93,000.00	93,000.00	
A	38606 BK AMER C.D.	06050EUC4	892	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00	
										3,000,000.00	3,000,000.00	

INVT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF PRF	CUN RATE	TNDG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 38607	BK AMER C.D.	06050EVA0	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A 38608	BK AMER C.D.	06050EVA0	5005	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A 38609	BK AMER C.D.	06050EVA0	8003	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A 38610	BK AMER C.D.	06050EVA0	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00
A 38661	BK AMER C.D.	06050EVA6	1	09/11/01	01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00
A 38662	BK AMER C.D.	06050EVA6	100	09/11/01	01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00
SUBTOTAL (Investment Type)		91	NEGOTIABLE C.D.'S		24.458(C)		6.467	6.467	100.000	677,000,000.00	677,000,000.00
			REPORT TOTALS				5.929	6.139	98.687	2,805,509,000.00	2,768,684,842.47
			ASSETS								

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
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DETAIL TRANSACTION REPORT - FIXED INCOME
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SETTLEMENT DATE BASIS

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FUNDS: 000100, 000001, 009530, 000923, 000924, 000927, 000931, 000902, 000925, 000907, 000917, 000992, 000926

INVSMT NO.	DESCRIPTION/POOL MEMO	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/SETTLE	TXN COUPON T/YE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38554	BK AMER C.D.	19	40	01/16/01 01/16/01	MAT 6.640	-20,000,000.00	-20,000,000.00	-361,511.11	20,361,511.11
				02/01/01 01/16/01	6.640				
38565	MERRILL C/P	19	45	01/17/01 01/17/01	MAT 6.480	-30,000,000.00	-29,481,600.00	-518,400.00	30,000,000.00
				02/01/01 01/17/01	6.594				
38572	BK AMER C.D.	19	40	01/03/01 01/03/01	MAT 6.630	-18,205,000.00	-18,205,000.00	-261,514.83	18,466,514.83
				02/01/01 01/03/01	6.630				
38573	BK AMER C.D.	19	40	01/03/01 01/03/01	MAT 6.630	-9,795,000.00	-9,795,000.00	-140,705.18	9,935,705.18
				02/01/01 01/03/01	6.630				
38577	COCA COLA CP	19	45	01/30/01 01/30/01	MAT 6.460	-45,000,000.00	-44,208,650.00	-791,350.00	45,000,000.00
				02/01/01 01/30/01	6.576				
38581	MERRILL LUNCH C/P	19	45	01/19/01 01/19/01	MAT 6.520	-10,000,000.00	-9,842,433.33	-157,566.67	10,000,000.00
				02/01/01 01/19/01	6.624				
38582	FEDERAL NATL MTG ASSN	19	40	01/18/01 01/18/01	MAT 6.430	-50,000,000.00	-49,231,972.22	-768,027.78	50,000,000.00
				02/01/01 01/18/01	6.530				
38585	SALOMON SB C/P	19	89	01/05/01 01/05/01	MAT 6.500	-25,000,000.00	-24,664,027.78	-315,972.22	25,000,000.00
				02/01/01 01/05/01	6.583				
38587	QUINCY CP	19	40	01/08/01 01/08/01	MAT 6.680	-49,000,000.00	-48,359,940.56	-600,059.44	49,000,000.00
				02/01/01 01/08/01	6.662				
38588	SALOMON CP	19	89	01/12/01 01/12/01	MAT 6.530	-30,000,000.00	-29,613,641.67	-386,358.33	30,000,000.00
				02/01/01 01/12/01	6.615				
38589	BK AMER CD	19	40	01/31/01 01/31/01	MAT 6.600	-20,000,000.00	-20,000,000.00	-330,000.00	20,330,000.00
				02/01/01 01/31/01	6.600				
38590	BK AMER CD	19	40	01/16/01 01/16/01	MAT 6.600	-50,000,000.00	-50,000,000.00	-687,500.00	50,687,500.00
				02/01/01 01/16/01	6.620				
38591	BK AMER C.D.	19	40	01/31/01 01/31/01	MAT 6.620	-50,000,000.00	-50,000,000.00	-781,527.78	50,781,527.78
				02/01/01 01/31/01	6.450				
38596	FEDL HOME LN MTG CORP	19	40	01/02/01 01/02/01	MAT 6.450	-25,000,000.00	-24,758,125.00	-241,875.00	25,000,000.00
				02/01/01 01/02/01	6.513				
38597	FEDL HOME LOAN BK CONS	19	40	01/02/01 01/02/01	MAT 6.440	-8,000,000.00	-7,922,720.00	-77,280.00	8,000,000.00
				02/01/01 01/02/01	6.503				
38617	MERRILL LUNCH CP	19	45	01/30/01 01/30/01	MAT 6.580	-50,000,000.00	-49,424,250.00	-575,750.00	50,000,000.00
				02/01/01 01/30/01	6.657				
38632	T NOTE (96.26)	19	40	01/15/03 01/08/01	SALE 4.250	-10,000,000.00	-9,710,212.36	-32,872.93	9,916,522.79
				01/08/01 01/08/01	5.447				
38633	SALOMON SB C/P	19	89	01/06/01 01/04/01	MAT 6.600	-25,000,000.00	-24,890,000.00	-110,000.00	25,000,000.00
				02/01/01 01/04/01	6.629				
38638	T NOTE (99.22)	19	07	01/31/01 01/31/01	INTR 6.000	-1,016,304.35	-358,695.65	1,375,000.00	
				01/31/01 02/01/01	4.250				
38659	T NOTE (98.6)	19	40	01/15/03 01/03/01	PURC 4.934	15,000,000.00	14,814,416.44	-14,814,416.44	
				01/04/01 01/03/01	4.950				
	Change fund from 924 to			01/04/01 01/08/01	SALE 4.250	-15,000,000.00	-14,814,416.44	-8,605.24	
				01/08/01 01/08/01	4.934				
38660	T NOTE (98.6)	19	40	01/15/03 01/03/01	PURC 4.250	12,000,000.00	11,851,533.15	-14,874,784.18	
				01/04/01 01/03/01	4.934				
	Change fund 931 to 100			01/04/01 01/03/01			-148,466.85	-11,851,533.15	

* ACTIVE TRANSACTIONS *

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SETTLEMENT DATE BASIS

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FUNDS: 000100, 000001, 009530, 000923, 000924, 000927, 000931, 000902, 000925, 000907, 000917, 000892, 000926

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MANUFACTURER	TRADE/SETTLE	TYN CUDON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE / ENTRY		YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38660	T NOTE (98.6)	19	40 11/15/03 01/08/01	SALE	4,250	-12,000,000.00	-11,853,533.15	-41,250.00
38661	BK AMER C.D.	19	40 01/08/01 01/08/01		5,860	9,795,000.00	9,795,000.00	11,899,627.35
38662	BK AMER C.D.	19	40 09/11/01 01/03/01	PURC	5,860	9,795,000.00	9,795,000.00	-9,795,000.00
38663	BK AMER C.D.	19	40 09/11/01 01/03/01	PURC	5,860	20,205,000.00	20,205,000.00	-20,205,000.00
38664	MERRILL LYNCH C/P	19	40 01/04/01 01/03/01		5,860	20,205,000.00	20,205,000.00	-20,205,000.00
38665	FEDL HOME LN MTS CORP	19	45 04/10/01 01/05/01	PURC	5,480	33,000,000.00	32,522,783.33	-32,522,783.33
38666	FEDL HOME LN MTS CORP	19	40 01/05/01 01/05/01		5,560	4,000,000.00	-477,216.67	-3,806,000.00
38667	FEDL HOME LN MTS CORP	19	40 01/03/02 01/08/01	PURC	4,850	4,000,000.00	3,806,000.00	-3,806,000.00
38668	FEDL HOME LN MTS CORP	19	40 02/21/01 01/08/01	PURC	5,097	10,000,000.00	9,930,944.44	-9,930,944.44
38669	FEDL HOME LN MTS CORP	19	40 03/09/01 01/08/01	PURC	5,689	10,000,000.00	-69,055.56	-9,908,000.00
38670	FEDL HOME LN MTS CORP	19	40 03/09/01 01/08/01	PURC	5,520	10,000,000.00	9,908,000.00	-9,908,000.00
38671	FEDL HOME LN MTS CORP	19	40 04/06/01 01/08/01	PURC	5,571	20,000,000.00	-92,000.00	-19,736,977.78
38672	FEDL HOME LN MTS CORP	19	40 01/08/01 01/08/01	PURC	5,380	20,000,000.00	19,736,977.78	-19,736,977.78
38673	FEDL HOME LN MTS CORP	19	40 07/06/01 01/08/01	PURC	5,452	45,000,000.00	43,263,022.22	-43,263,022.22
38674	FEDL HOME LN MTS CORP	19	40 11/16/01 01/08/01	PURC	5,233	4,000,000.00	-1,141,125.00	-4,000,000.00
38675	FEDL HOME LN MTS CORP	19	40 11/16/01 01/08/01	PURC	5,233	4,775,000.00	4,571,394.00	-4,571,394.00
38676	FEDL HOME LN MTS CORP	19	40 11/30/01 01/08/01	PURC	5,139	8,000,000.00	-203,606.00	-7,645,022.22
38677	FEDL HOME LN MTS CORP	19	40 11/30/01 01/08/01	PURC	4,900	8,000,000.00	7,645,022.22	-7,645,022.22
38678	FEDL HOME LN MTS CORP	19	40 11/30/01 01/08/01	PURC	5,128	7,000,000.00	-354,977.78	-6,689,394.44
38679	FEDL HOME LN MTS CORP	19	40 11/30/01 01/08/01	PURC	4,900	7,000,000.00	6,689,394.44	-6,689,394.44
38680	FEDL HOME LN MTS CORP	19	40 01/31/01 01/03/01	PURC	5,550	25,000,000.00	-310,605.56	-25,000,000.00
38681	FEDL HOME LN MTS CORP	19	40 01/31/01 01/03/01	PURC	5,550	25,000,000.00	25,000,000.00	-25,000,000.00
38682	FEDL HOME LN MTS CORP	19	40 01/31/01 01/03/01	PURC	5,550	-25,000,000.00	-25,000,000.00	-25,000,000.00
38683	FEDL HOME LN MTS CORP	19	40 01/10/01 01/03/01	SALE	5,550	-25,000,000.00	-25,000,000.00	-25,000,000.00
38684	FEDL HOME LN MTS CORP	19	45 04/11/01 01/09/01	PURC	5,410	20,000,000.00	19,723,488.89	-19,723,488.89
38685	FEDL HOME LN MTS CORP	19	40 01/18/01 01/12/01	PURC	5,486	50,000,000.00	-276,511.11	-49,949,583.33
38686	FEDL HOME LN MTS CORP	19	40 01/18/01 01/12/01	PURC	6,050	50,000,000.00	49,949,583.33	-49,949,583.33
38687	FEDL HOME LN MTS CORP	19	40 01/18/01 01/12/01	PURC	6,050	50,000,000.00	-50,416.67	-50,416.67
38688	FEDL HOME LN MTS CORP	19	40 02/01/01 01/18/01	MAT	6,050	-50,000,000.00	-49,949,583.33	-49,949,583.33
38689	FEDL HOME LN MTS CORP	19	40 07/11/01 01/17/01	PURC	6,056	15,000,000.00	14,623,020.83	-14,623,020.83
38690	FEDL HOME LN MTS CORP	19	40 03/13/01 01/17/01	PURC	5,303	15,000,000.00	-376,975.17	-14,872,125.00
38691	FEDL HOME LN MTS CORP	19	40 03/13/01 01/17/01	PURC	5,360	2,000,000.00	1,982,330.00	-1,982,330.00
38692	FEDL HOME LN MTS CORP	19	40 03/15/01 01/17/01	PURC	5,628	2,000,000.00	-17,670.00	-2,000,000.00
38693	FEDL HOME LN MTS CORP	19	40 03/15/01 01/17/01	PURC	5,630	50,000,000.00	50,000,000.00	-50,000,000.00
38694	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83
38695	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83
38696	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83
38697	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83
38698	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83
38699	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83
38700	FEDL HOME LN MTS CORP	19	40 04/10/01 01/17/01	PURC	5,700	33,000,000.00	32,526,215.83	-32,526,215.83

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
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FUNDS: 000100, 000001, 009530, 000923, 000924, 000927, 000931, 000902, 000925, 000907, 000917, 000892, 000926

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY ENTRY	TRADE SETTLE	TXN TYP	COUPON YIELD	PAR ORIGINAL	VALUE FACE	BOOK PREM / (DISC)	VALUE (INTEREST)	(GAIN)/LOSS
											SETTLEMENT
38681	MERRILL LYNCH C/P	19	45 04/24/01	01/18/01	PURC	5.430	35,000,000.00	34,493,200.00	-506,800.00	-34,493,200.00	
			01/18/01	01/18/01		5.510	20,000,000.00	19,801,955.56	-198,044.44	-19,801,955.56	
38682	MERRILL LYNCH C/P	19	45 03/23/01	01/18/01	PURC	5.570	15,000,000.00	14,868,957.18	-131,042.82	-14,868,957.18	
			01/18/01	01/18/01		4.871	15,000,000.00	14,868,957.18	-131,042.82	-14,868,957.18	
38683	T NOTE (98.12)	19	40 11/15/03	01/18/01	PURC	4.250	15,000,000.00	14,868,957.18	-131,042.82	-14,868,957.18	
			01/18/01	01/18/01		4.871	15,000,000.00	14,868,957.18	-131,042.82	-14,868,957.18	
		40	01/18/01	01/18/01	SALE	4.871	50,000,000.00	49,801,388.89	-198,611.11	-49,801,388.89	
38684	BK AMER B/A	19	40 02/16/01	01/19/01	PURC	5.720	2,500,000.00	2,413,025.00	-86,975.00	-2,413,025.00	
			01/22/01	01/22/01		5.743	8,000,000.00	7,800,888.89	-199,111.11	-7,800,888.89	
38685	FEDERAL NATL MTG ASSN	19	40 10/05/01	01/26/01	PURC	5.149	10,000,000.00	9,534,500.00	-465,500.00	-9,534,500.00	
			02/01/01	01/26/01		5.120	10,000,000.00	9,534,500.00	-465,500.00	-9,534,500.00	
38686	FEDL HOME LOAN BK CONS	19	40 07/20/01	01/26/01	PURC	5.251	10,000,000.00	9,534,500.00	-465,500.00	-9,534,500.00	
			02/01/01	01/26/01		5.139	10,000,000.00	9,534,500.00	-465,500.00	-9,534,500.00	
38687	FEDL HOME LN MTG CORP	19	40 01/03/02	01/26/01	PURC	4.880	5,000,000.00	4,753,966.67	-246,033.33	-4,753,966.67	
			02/01/01	01/26/01		5.133	11,000,000.00	10,729,351.11	-270,648.89	-10,729,351.11	
38688	FEDL FARM CRED BK CONS	19	40 01/24/02	01/26/01	PURC	4.880	5,000,000.00	4,753,966.67	-246,033.33	-4,753,966.67	
			02/01/01	01/26/01		5.133	11,000,000.00	10,729,351.11	-270,648.89	-10,729,351.11	
38689	FEDL HOME LOAN BK CONS	19	40 07/18/01	01/26/01	PURC	5.240	15,000,000.00	14,312,600.00	-687,400.00	-14,312,600.00	
			02/01/01	01/26/01		5.146	15,000,000.00	14,312,600.00	-687,400.00	-14,312,600.00	
38690	FEDERAL NATL MTG ASSN	19	40 12/28/01	01/26/01	PURC	5.146	15,000,000.00	14,312,600.00	-687,400.00	-14,312,600.00	
			02/01/01	01/26/01		5.146	15,000,000.00	14,312,600.00	-687,400.00	-14,312,600.00	

TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (31)	5.518	580,275,000.00		572,571,937.98	-7,703,062.02				-572,571,937.98
SALE (7)	5.051	-97,000,000.00		-96,002,150.38	997,849.62		-177,279.00	-400,149.58	96,528,797.71
INTR (16)	6.368			-1,016,304.35			-4,544,945.65	50,781.25	
MAT (23)	6.587	-690000000.00		-684064460.56			-10605881.67		688,734,802.79

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

March 5, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. ^{reports} To highlight the activities of our portfolio during the past eight months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 111,428,021	Earned Interest Yield
Total Net Earnings	\$ 112,668,123	Pooled Funds 6.237%
Average Age of Portfolio	221 Days	All Funds 6.299%

Total cost of the securities on hand on February 28, 2001 was \$2,914,380,681 with a market value of \$2,931,902,277 plus fixed assets accrued earnings of \$16,206,648.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of February 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on February 28, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of February 2001.

DOCUMENTS DEPT.

Very truly yours,

MAR - 7 2001

Susan Leal
Treasurer

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

Transportation Authority - A. Nash

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487PORTFOLIO STATISTICS
2/01/01 THROUGH 2/28/01

ALL FUNDS

PAGE: 1
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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	16,750,118.64	.00	.00	N/A	16,750,118.64
TOTAL NET EARNINGS THIS PERIOD:	13,126,363.18	.00	.00	N/A	13,126,363.18
AVERAGE DAILY PORTFOLIO BALANCE:	2,844,282,451.67	.00	.00	N/A	2,844,282,451.67
EARNED INCOME YIELD THIS PERIOD:	6.016	.000	.000	N/A	6.016
END OF PERIOD PORTFOLIO BALANCE:	2,914,380,681.19	.00	.00	N/A	2,914,380,681.19
CURRENT AMORTIZED BOOK VALUE:	2,917,521,302.95	.00	.00	N/A	2,917,521,302.95
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.942	.000	.000	N/A	5.942
WEIGHTED AVERAGE DAYS TO MATURITY:	221.10	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	221.10	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					6.016

(SIRPT)

SUMMARY DESCRIPTION

		CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Investment Type) 11	TREASURY BILLS	4.61%(C)	5.670	5.824	97.342	138,000,000.00
						134,332,088.07
(Investment Type) 12	TREASURY NOTES	32.74%(C)	5.581	6.001	98.980	964,005,000.00
						954,168,627.00
(Investment Type) 41	FNMA DISCOUNT NOTES	8.57%(C)	5.563	5.802	95.915	260,275,000.00
						249,642,028.44
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	.16%(C)	4.880	5.133	95.079	5,000,000.00
						4,753,966.67
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	18.32%(C)	5.572	5.712	97.594	546,929,000.00
						533,771,952.94
(Investment Type) 44	FMC DISCOUNT NOTES	6.95%(C)	4.911	5.041	97.360	208,000,000.00
						202,509,209.17
(Investment Type) 81	COMMERCIAL PAPER DISC	8.10%(C)	5.578	5.656	98.623	239,500,000.00
						236,202,808.90
(Investment Type) 91	NEGOTIABLE C.D.'S	20.55%(C)	6.218	6.218	100.000	599,000,000.00
						599,000,000.00
	REPORT TOTALS		5.665	5.871	98.435	2,960,709,000.00
	ASSETS					2,914,380,681.19
	FIXED					

INVESTMENTS OUTSTANDING AS OF 02/28/00
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FIND SAFE	CEN RATE YTM TR	PAR/SHAERS BOOK	MARKET VALUE	CURR ACQD INT UNREALIZED GASS	PRICE SOURCE	INT UNREALIZED LOSS		
A 38621	UNITED STATES TREAS BILLS	11/30/00 03/01/01	912795FV8	19	100	6.1400	25,000,000.00	24,992,187.50	381,694.44	SUNGD	-7,812.50		
A 38620	UNITED STATES TREAS BILLS	10/17/00 03/22/01	912795FV2	19	100	5.9950	25,000,000.00	24,929,687.50	562,031.25	SUNGD	17,114.58		
A 38658	T BILL	10/11/00 04/05/01	912795G63	19	9930	6.0550	20,000,000.00	19,900,000.00	474,308.33	SUNGD	17,736.11		
A 38601	UNITED STATES TREAS BILLS	11/20/00 05/31/01	912795GJ4	19	9902	6.0400	9,000,000.00	8,890,312.50	152,552.08	SUNGD	27,760.42		
A 38611	UNITED STATES TREAS BILLS	11/20/00 05/31/01	912795GJ4	19	9901	6.0400	21,000,000.00	20,744,062.50	355,814.58	SUNGD	64,647.92		
A 38707	UNITED STATES TREAS BILLS	02/15/01 08/16/01	912795G08	19	9930	4.8450	20,323,600.00	19,527,788.00	37,527.48	SUNGD	25,333.33		
A 38709	UNITED STATES TREAS BILLS	02/21/01 08/16/01	912795G08	19	9906	4.7400	4,000,000.00	3,915,000.00	4,213.33	SUNGD	3,480.00		
A 38710	UNITED STATES TREAS BILLS	02/21/01 11/29/01	912795H06	19	928	4.5550	14,000,000.00	13,531,875.00	14,171.11	SUNGD	15,464.17		
SUBTOTAL (Investment Type) 11 TREASURY BILLS							4.63% (M)	5.6705	138,000,000.00	136,478,125.00	1,982,312.90	171,536.53	-7,812.50
								5.8244	134,532,088.07	138,997,192,000.00			
A 36757	T NOTE (100.2)	05/15/98 05/15/01	912827AE9	19	100	5.6250	30,000,000.00	30,046,875.00	494,129.83	SUNGD	37,500.00		
A 36761	T NOTE (100.2)	05/15/98 05/15/01	912827AE9	19	100	5.6250	30,000,000.00	30,046,875.00	494,129.83	SUNGD	37,500.00		
A 38638	T NOTE (99.22)	12/14/00 07/31/01	9128275L2	19	931	5.5000	50,000,000.00	50,166,250.00	220,303.87	SUNGD	312,500.00		
A 35192	T NOTE (97.8)	08/15/96 08/15/01	912827B92	19	100	7.8750	7,000,000.00	7,036,437.50	21,319.06	SUNGD	221,546.87		
A 35213	T NOTE(98.27)	09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,040,625.00	883.15	SUNGD	99,218.75		
A 35214	T NOTE(98.27)	09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,040,625.00	883.15	SUNGD	99,218.75		
A 35215	T NOTE(98.27)	09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,040,625.00	883.15	SUNGD	99,218.75		
A 35254	T NOTE (97.11)	09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,040,625.00	883.15	SUNGD	175,448.36		
A 37786	T NOTE (99.26)	08/31/99 08/31/01	912827F3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	SUNGD	27,734.37		
A 37787	T NOTE (99.30)	08/31/99 08/31/01	912827F3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	SUNGD	27,734.37		
A 37788	T NOTE (99.235)	08/31/99 08/31/01	912827F3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	SUNGD	27,734.37		
A 37789	T NOTE (99.21)	08/31/99 08/31/01	912827F3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	SUNGD	27,734.37		
A 37790	T NOTE (99.30)	08/31/99 08/31/01	912827F3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	SUNGD	27,734.37		
SUBTOTAL (Investment Type) 11 TREASURY BILLS							4.63% (M)	5.6705	138,000,000.00	136,478,125.00	1,982,312.90	171,536.53	-7,812.50
								5.8244	134,532,088.07	138,997,192,000.00			

INVESTMENTS OUTSTANDING AS OF 02/28/01
MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CPN RATE YTM TR	P#R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 37791	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	34,765.62
A 37792	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	10,034,375.00	1,494.57	42,775.00
A 37793	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	74	100	5.5450	5,000,000.00	5,017,187.50	747.28	34,765.62
A 37794	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.5000	5,000,000.00	5,017,187.50	747.28	34,765.62
A 37795	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	9530	5.5000	10,000,000.00	10,034,375.00	1,494.57	42,775.00
A 38615	T NOTE (99.14) 11/27/00 08/31/01	9128275P3	19	100	5.5000	45,000,000.00	45,154,687.50	6,725.54	418,359.37
A 38631	T NOTE (99.21) 12/11/00 08/31/01	9128275P3	40	000	6.2902	44,736,328.13	100,343,750.00	6,725.54	418,359.37
A 38646	T NOTE (99.21) 12/11/00 08/31/01	9128275P3	40	000	6.0155	19,926,562.50	100,343,750.00	2,989.13	142,187.50
A 38656	T NOTE (99.26) 12/21/00 08/31/01	9128275P3	19	100	5.5000	50,000,000.00	50,171,875.00	7,472.83	355,468.75
A 38658	T NOTE (99.28) 12/28/00 08/31/01	9128275P3	19	100	5.7962	44,906,835.94	100,343,750.00	6,725.54	247,851.56
A 38667	UNITED STATES TREAS NTS 12/01/00 10/31/01	9128275R9	19	100	5.7151	24,962,890.63	100,343,750.00	3,736.41	123,046.87
A 37994	T NOTE (99.23) 11/30/99 11/30/01	9128272C5	19	100	5.8750	26,080,026.76	100,343,750.00	510.573.20	237,656.25
A 37995	T NOTE (99.23) 11/30/99 11/30/01	9128272C5	19	100	5.8750	25,000,000.00	100,343,750.00	367,187.50	298,828.12
A 35462	T NOTE 12/31/96 12/31/01	9128272E1	19	100	6.0306	24,927,734.38	100,343,750.00	367,187.50	298,828.12
A 35520	T NOTE (98.2) 01/31/97 01/31/02	9128272G6	19	100	6.1864	10,000,000.00	10,125,000.00	101,519.34	148,437.50
A 35521	T NOTE (98.10) 01/31/97 01/31/02	9128272G6	19	100	6.2500	10,000,000.00	10,146,875.00	50,069.06	339,612.50
A 35522	T NOTE (99.11) 01/31/97 01/31/02	9128272G6	19	100	6.2500	10,000,000.00	10,146,875.00	50,069.06	339,612.50
A 35523	T NOTE (99.11) 01/31/97 01/31/02	9128272G6	74	100	6.4092	6,000,000.00	6,088,125.00	30,041.44	128,437.50
A 35524	T NOTE (99.25) 01/31/97 01/31/02	9128272G6	19	100	6.2500	5,000,000.00	5,073,437.50	25,034.53	85,087.50
A 35525	T NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3051	4,988,350.00	101,468,500.00	50,069.06	197,656.30
A 35526	T NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3702	10,000,000.00	10,146,875.00	50,069.06	198,437.50
A 35527	T NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3720	10,000,000.00	10,146,875.00	50,069.06	198,437.50
A 35528	T NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3609	10,000,000.00	10,146,875.00	50,069.06	197,656.25
A 38096	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	40	000	6.3702	8,000,000.00	8,127,500.00	40,856.35	163,125.00
A 38097	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	40	000	6.6164	7,964,375.00	101,593,750.00	101,593,750.00	101,593,750.00

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND SAFE	CEN YTM	RATE TR	PUR./SHARES BOOK	MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED	GAIN LOSS
A 38097	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,127,500.00	40,856.35	SUNGARD	146,875.00	
A 38098	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	15	100	6.3750	8,000,000.00	8,127,500.00	40,856.35	SUNGARD	146,875.00	
A 38099	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,127,500.00	40,856.35	SUNGARD	146,875.00	
A 38100	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,127,500.00	40,856.35	SUNGARD	146,875.00	
A 38101	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	17	100	6.3750	8,000,000.00	8,127,500.00	40,856.35	SUNGARD	146,875.00	
A 35724	T NOTE (99.16) 04/30/97 04/30/02	9128272S0	50	1	6.6250	10,000,000.00	10,234,375.00	221,443.37	SUNGARD	287,775.00	
A 38374	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00	25,339,062.50	250,977.90	SUNGARD	666,015.62	
A 38375	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00	25,339,062.50	250,977.90	SUNGARD	666,015.62	
A 38376	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	24,873,046.88	102,156,500.00	258,977.90	SUNGARD	666,015.62	
A 36594	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	5005	5.5000	200,000,000.00	204,000.00	4,593.41	SUNGARD	4,990.00	
A 36595	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	8,650,664.84	8,823,000.00	198,664.84	SUNGARD	216,267.50	
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	3052	5.5000	159,257.50	153,000.00	3,445.05	SUNGARD	3,742.50	
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	3051	5.5000	1,000,000.00	1,020,000.00	22,967.03	SUNGARD	24,500.00	
A 33942	T NOTE (98.20) 09/27/94 08/15/03	9128274U3	19	9530	4.2500	10,000,000.00	9,912,500.00	124,447.51	SUNGARD	-54,100.00	
A 37126	T NOTE (99.8) 11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,912,500.00	124,447.51	SUNGARD	-54,100.00	
A 37138	T NOTE (99.8) 11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,912,500.00	124,447.51	SUNGARD	-54,100.00	
A 37141	T NOTE (99.8) 11/16/98 11/15/03	9128274U3	19	100	4.2500	10,000,000.00	9,912,500.00	124,447.51	SUNGARD	-54,100.00	
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	14,668,750.00	186,671.27	SUNGARD	-12,500.00	
A 37378	T NOTE (99.22) 02/16/99 02/15/04	9128275A6	19	100	4.8246	15,000,000.00	15,056,250.00	27,555.25	SUNGARD	105,468.75	
A 37379	T NOTE (99.12) 02/16/99 02/15/04	9128275A6	19	100	4.8246	15,000,000.00	15,056,250.00	27,555.25	SUNGARD	105,468.75	
A 38473	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	40	000	6.0915	15,000,000.00	15,056,250.00	27,555.25	SUNGARD	105,468.75	
A 38474	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	15	100	4.7500	15,000,000.00	15,056,250.00	27,555.25	SUNGARD	105,468.75	
A 38476	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,056,250.00	27,555.25	SUNGARD	105,468.75	
A 38477	T NOTE (95.18) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,056,250.00	27,555.25	SUNGARD	105,468.75	

(REPNT)

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INVESTMENTS OUTSTANDING AS OF 02/28/01
MAJOR SORT KEY IS ICG#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	COSTP	BANK BROK	FUND CEN SAFE	RATE YTM TR	P&R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38708	T NOTE (99.11) 02/16/01 02/15/04	9128275A6	19	100	4.7500	30,000,000.00	30,112,500.00	53,110.49	314,062.50
A 38718	T NOTE (99.26) 02/23/01 02/15/04	9128275A6	19	100	4.7500	29,802,373.96	100,310,000.00	33,066.30	104,062.50
A 37949	T NOTE (99.17) 11/15/99 05/15/04	9128275F5	19	100	5.2500	17,982,332.53	100,375000000	307,458.56	862,500.00
A 38273	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	19,506,250.00	101,843750000	153,729.28	717,187.50
A 38274	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	101,843750000	153,729.28	718,750.00
A 38275	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	9,465,625.00	101,843750000	153,729.28	717,187.50
A 38276	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	101,843750000	307,458.56	1,434,375.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES 32.96% (W)									
					5.5806	964,005,000.00	971,654,204.69	6,407,152.11	17,740,429.55
					6.0009	954,168,627.00	100,7934820000		-78,318.75
A 38653	FEDERAL NATL MTG ASSN DISC N 12/19/00 03/26/01	313589DN0	19	100	6.1800	5,000,000.00	4,982,395.83	61,800.00	3,854.16
A 38698	FEDERAL NATL MTG ASSN DISC N 02/05/01 03/27/01	313589DP5	15	100	5.3300	15,000,000.00	14,945,075.00	53,300.00	2,816.67
A 38559	FEDERAL NATL MTG ASSN DISC N 10/11/00 03/29/01	313589DR1	19	7622	6.3698	14,888,958.33	99,6338333333	322,302.50	12,740.00
A 38560	FEDERAL NATL MTG ASSN DISC N 10/11/00 04/05/01	313589DP6	19	9901	6.5239	12,613,694.17	99,6056666667	123,962.50	6,125.00
A 38620	FEDERAL NATL MTG ASSN DISC N 11/29/00 05/24/01	313589E21	19	100	6.5321	5,000,000.00	4,975,354.17	240,350.00	48,300.00
A 38714	FEDERAL NATL MTG ASSN DISC N 02/22/01 06/19/01	313589HB2	19	100	4.9800	10,500,000.00	98,8500000000	9,663.33	4,888.89
A 38562	FEDERAL NATL MTG ASSN DISC N 10/11/00 06/21/01	313589HD8	19	9530	6.5371	19,121,527.78	98,5004444444	489,583.33	88,977.78
A 38691	FEDERAL NATL MTG ASSN DISC N 02/05/01 07/05/01	313589HT3	19	9530	5.0490	14,690,937.50	98,3375000000	49,450.00	10,237.50
A 38574	FEDERAL NATL MTG ASSN DISC N 10/18/00 10/05/01	313589PW5	19	100	6.4982	4,701,288.89	4,860,116.67	113,713.89	45,113.89
A 38575	FEDERAL NATL MTG ASSN DISC N 10/18/00 10/05/01	313589PW5	19	100	6.1050	20,000,000.00	19,440,466.67	454,483.33	179,850.00
A 38685	FEDERAL NATL MTG ASSN DISC N 01/26/01 10/05/01	313589PW5	19	926	4.9700	2,500,000.00	2,430,058.33	5,298.61	206,640.00
A 38642	FEDERAL NATL MTG ASSN DISC N 12/14/00 11/02/01	313589WT6	40	000	5.7400	27,413,025.00	97,2023333333	331,485.00	176,026.67
A 38643	FEDERAL NATL MTG ASSN DISC N 12/14/00 11/02/01	313589WT6	19	930	5.7400	25,609,485.00	96,8430000000	282,376.11	10,345.84
A 38669	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/16/01	313589PH0	40	000	4.9200	21,815,487.22	96,8430000000	33,334.33	
					5.1391	4,571,394.00	4,615,674.17		

(REMARK)

INVESTMENTS OUTSTANDING AS OF 02/28/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BROK	BRK	FUND SAFE	CDN YTM	RATE TR	P&R/ SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCR	SOURCE	UNREALIZED GAIN
A 38633	FEDERAL NATL MFG ASSN DISC N	12/11/00 11/30/01	313589PX5	19	9530	5.7200	25,000.00	0.00	24,132,812.50		317,777.78	221,201.39			
A 38670	FEDERAL NATL MFG ASSN DISC N	01/08/01 11/30/01	313589PX5	19	907	4.0609	23,593,833.33		96,53125000000		56,622.22	20,855.56			
A 38671	FEDERAL NATL MFG ASSN DISC N	01/08/01 11/30/01	313589PX5	19	000	5.1275	7,645,022.22		96,53125000000		49,544.45	18,248.61			
A 38690	FEDERAL NATL MFG ASSN DISC N	01/26/01 12/28/01	313589MB1	19	924	4.9100	15,000.00	0.00	14,428,125.00		69,558.33	45,966.67			
A 38719	FEDERAL NATL MFG ASSN DISC N	02/27/01 12/28/01	313589MB1	19	000	4.7859	24,028,889.89		96,18750000000		11,597.22				
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 8.61% (M)															
						5.5632	260,215,000.00		253,839,163.62		3,078,050.71	1,119,084.47			
						5.8024	249,642,028.44		97,52729400000						
A 38688	FEDL FARM CRED BK CONS DISC	01/26/01 01/24/02	313313BE9	19	9530	4.8800	5,000,000.00	0.00	4,793,750.00		23,044.44	16,738.89			
						5.1326	4,753,966.67		95,87500000000		23,044.44	16,738.89			
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .16% (M)															
						4.8800	5,000,000.00		4,793,750.00						
						5.1326	4,753,966.67		95,87500000000						
A 38652	FEDL HOME LOAN BK CONS DISC	12/19/00 03/14/01	313385DA1	19	100	6.1800	10,000,000.00	0.00	9,981,727.78		123,600.00	4,044.45			
A 38657	FEDL HOME LOAN BK CONS DISC	12/27/00 03/28/01	313385MO6	19	100	6.0900	20,000,000.00	0.00	19,924,100.00		216,553.33	15,450.00			
A 38651	FEDL HOME LOAN BK CONS DISC	10/11/00 04/06/01	313385DZ6	19	100	6.1852	19,692,116.67		99,46205000000		867,557.50	44,450.00			
A 38667	FEDL HOME LOAN BK CONS DISC	01/08/01 04/06/01	313385DZ6	19	000	6.3300	35,000,000.00	0.00	34,822,900.00		155,422.22	6,400.00			
A 38583	FEDL HOME LOAN BK CONS DISC	10/24/00 04/20/01	313385EP7	19	100	6.4706	14,534,975.00	0.00	14,994,563.33		334,400.00	25,208.33			
A 38692	FEDL HOME LOAN BK CONS DISC	02/05/01 05/02/01	313385EB7	19	000	5.1527	36,689,035.56		99,15955555556		125,553.33	13,381.67			
A 38693	FEDL HOME LOAN BK CONS DISC	02/05/01 05/02/01	313385EB7	19	100	5.1090	50,000,000.00	0.00	49,579,777.78		169,666.67	18,083.33			
A 38623	FEDL HOME LOAN BK CONS DISC	11/20/00 05/09/01	313385EJ0	19	100	6.2000	39,392,027.78		99,15955555556		629,776.26	101,020.45			
A 38613	FEDL HOME LOAN BK CONS DISC	11/21/00 05/11/01	313385FL5	19	100	6.2600	30,888,734.04		99,04666666667		521,666.67	81,650.00			
A 38711	FEDL HOME LOAN BK CONS DISC	02/21/01 05/18/01	313385FT8	19	9907	6.4518	29,107,950.00	0.00	99,10755555556		13,706.67	6,760.00			
A 38625	FEDL HOME LOAN BK CONS DISC	12/04/00 05/23/01	313385FY7	19	100	6.1800	25,000,000.00	0.00	98,94266666667		373,375.00	74,930.55			
A 38720	FEDL HOME LOAN BK CONS DISC	02/27/01 05/25/01	313385GAB	19	100	4.9900	24,210,416.67		98,87488888889		5,488.89	2,833.34			
A 38626	FEDL HOME LOAN BK CONS DISC	12/04/00 06/01/01	313385GCH	19	9530	6.1500	15,541,312.50	0.00	98,77077777778		222,937.50	51,366.67			

(REMARK)

CITY/COUNTY OF SAN FRANCISCO
 PARCEL DAILY 415-554-4487
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 02/28/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR./SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACGR INT PRICE SOURCE	UNREALIZED GAIN
A	38634 FEDL HOME LOAN BK CONS DISC	12/11/00 06/01/01	313385CH3	19	100	6.0300	30,000,000.00	29,631,233.33	402,000.00	93,533.33
A	38576 FEDL HOME LOAN BK CONS DISC	10/18/00 06/27/01	313385HK5	19	100	6.2009	29,135,700.00	98,770,777,777.78	SUNCARD	41,005.00
A	38668 FEDL HOME LOAN BK CONS DISC	01/08/01 07/06/01	313385HU3	19	925	5.1000	45,000,000.00	44,247,525.00	SUNCARD	57,150.00
A	38676 FEDL HOME LOAN BK CONS DISC	01/17/01 07/11/01	313385H22	19	892	5.1237	15,000,000.00	98,327,833,333.33	SUNCARD	23,650.00
A	38689 FEDL HOME LOAN BK CONS DISC	01/26/01 07/18/01	313385G2	19	923	5.1200	11,000,000.00	10,798,661.67	SUNCARD	16,139.45
A	38686 FEDL HOME LOAN BK CONS DISC	01/26/01 07/20/01	313385J06	19	9530	5.1200	8,000,000.00	7,851,480.00	SUNCARD	11,906.67
A	38699 FEDL HOME LOAN BK CONS DISC	02/07/01 08/08/01	313385KD7	19	9530	4.9250	50,000,000.00	48,962,422.22	SUNCARD	56,666.66
A	38705 FEDL HOME LOAN BK CONS DISC	02/14/01 08/08/01	313385KD7	19	100	4.9500	25,000,000.00	24,481,111.11	SUNCARD	31,111.11
A	38636 FEDL HOME LOAN BK CONS DISC	12/12/00 09/28/01	313385MG8	19	9901	5.8200	25,000,000.00	24,324,506.94	SUNCARD	177,298.60
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 18.32%(M)						5.5716	546,929,000.00	540,128,901.59	5,402,909.04	954,039.61
						5.7117	533,771,952.94	98,756,676,000.00		
A	38666 FEDL HOME LN MTG CORP DISC N	01/08/01 03/09/01	313397CV1	19	931	5.5200	10,000,000.00	9,988,785.56	79,733.33	1,022.23
A	38677 FEDL HOME LN MTG CORP DISC N	01/17/01 03/13/01	313397C22	19	100	5.5713	15,000,000.00	14,974,700.00	SUNCARD	2,600.00
A	38678 FEDL HOME LN MTG CORP DISC N	01/17/01 03/13/01	313397DB4	19	931	5.5280	14,872,125.00	99,831,333,333.33	SUNCARD	404.44
A	38697 FEDL HOME LN MTG CORP DISC N	02/05/01 03/27/01	313397DP3	19	901	5.3629	10,000,000.00	1,996,064.44	SUNCARD	1,950.01
A	38712 FEDL HOME LN MTG CORP DISC N	02/21/01 04/17/01	313397EL1	19	9906	5.2600	12,000,000.00	11,920,726.67	SUNCARD	3,211.67
A	38706 FEDL HOME LN MTG CORP DISC N	02/14/01 09/21/01	313397L22	19	9530	4.8800	25,000,000.00	24,346,916.67	SUNCARD	38,250.01
A	38715 FEDL HOME LN MTG CORP DISC N	02/23/01 09/21/01	313397L22	19	9530	4.8200	20,000,000.00	19,477,533.33	SUNCARD	23,799.99
A	38721 FEDL HOME LN MTG CORP DISC N	02/27/01 09/21/01	313397L22	19	100	4.9594	19,437,666.67	48,693,833.33	SUNCARD	25,439.99
A	38722 FEDL HOME LN MTG CORP DISC N	02/27/01 09/21/01	313397L22	19	9530	4.8299	48,655,277.78	97,387,666,666.67	SUNCARD	6,800.00
A	38716 FEDL HOME LN MTG CORP DISC N	02/23/01 11/19/01	313397EL9	19	929	4.7700	14,597,441.67	97,387,666,666.67	SUNCARD	5,844.44
A	38723 FEDL HOME LN MTG CORP DISC N	02/27/01 12/28/01	313397EB9	19	100	4.9463	25,000,000.00	24,046,875.00	SUNCARD	9,500.00
A	38664 FEDL HOME LN MTG CORP DISC N	01/08/01 01/03/02	313397AH6	19	902	4.7751	24,031,000.00	96,187,500,000.00	SUNCARD	10,977.78
						5.0972	3,806,000.00	96,125,000,000.00		

(REPRINT)

INVESTMENTS OUTSTANDING AS OF 02/28/01
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN LOSS
A 38687	FEDL HOME LN MTG CORP DISC N 01/26/01 01/03/02	313397RH6	19	9530	4.9000	10,000,000.00	9,612,500.00	46,277.78	31,722.22
A 38717	FEDL HOME LN MTG CORP DISC N 02/23/01 01/31/02	313397SM4	19	928	4.7200	5,000,000.00	4,789,062.50	3,933.33	9,329.17
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT		6.89% (M)	4,9108	208,000,000.00	202,509,209.17	203,095,180.00	415,058.88	170,911.95	
SUBTOTAL (Investment Type) 81 COMMERCIAL PAER		8.08% (M)	5.5778	236,202,808.90	238,068,378.05	1,770,690.00	94,879.15		
A 38628	SALOMON SB C/P 12/06/00 03/02/01	7954W0024	19	100	6.4500	40,000,000.00	39,994,333.33	609,166.66	1,500.00
A 38682	MERRILL LYNCH C/P 01/18/01 03/23/01	59018J0P2	19	100	6.5509	39,383,666.67	99,9858333333	129,966.66	5,744.45
A 38663	MERRILL LYNCH C/P 01/05/01 04/10/01	59018JRA4	19	9530	5.6257	19,801,955.56	99,6883333333	276,283.34	13,933.33
A 38680	BR AMER C.P. 01/17/01 04/10/01	0660P0RA3	19	100	5.5604	32,552,783.33	99,4333333333	219,550.84	17,233.33
A 38674	MERRILL LYNCH C/P 01/09/01 04/11/01	59018JRB2	19	9530	5.6425	32,576,215.83	99,4333333333	153,283.33	7,061.11
A 38681	MERRILL LYNCH C/P 01/18/01 04/24/01	59018JRC9	19	9530	5.4100	19,723,488.89	99,4191666667	221,725.00	17,325.00
A 38703	WELL FARGO C/P 02/12/01 05/08/01	94947F0S5	19	9530	5.5098	34,493,200.00	99,2350000000	63,598.89	12,277.77
A 38704	WELLS FARGO C/P 02/12/01 05/18/01	94947F0S5	19	1	5.1800	25,682,005.56	99,0687777778	6,115.28	1,354.16
A 38700	WFB C/P 02/08/01 05/22/01	9497F0GN3	19	100	5.2518	2,465,826.39	98,9318333333	91,000.00	18,450.00
SUBTOTAL (Investment Type)			5.1285	29,553,666.67	98,8770555556	238,068,378.05	1,770,690.00	94,879.15	
SUBTOTAL (Investment Type)			5.5778	236,202,808.90	238,068,378.05	1,770,690.00	94,879.15		
A 38516	BR AMER C.D. 09/06/00 03/06/01	06050ESR7	19	100	6.6700	25,000,000.00	25,005,469.38	815,222.22	5,469.38
A 38557	BR AMER C.D. 10/10/00 03/13/01	06050ETRY1	19	9530	6.5400	50,000,000.00	100,021875217	1,289,833.33	21,970.54
A 38517	BR AMER C.D. 09/06/00 03/20/01	06050ESS5	19	100	6.5400	25,000,000.00	100,0436410731	815,222.22	18,194.59
A 38553	BR AMER C.D. 10/10/00 03/20/01	06050ERT28	19	100	6.6700	12,000,000.00	100,0727783647	309,560.00	8,104.04
A 38592	BR AMER C.D. 11/07/00 03/21/01	06050EUB7	19	100	6.6100	50,000,000.00	100,0675336519	1,046,583.33	38,219.81
A 38548	BR AMER C.D. 10/10/00 03/27/01	06050EDRA1	19	1	6.6400	9,600,000.00	99,609,446.20	251,434.67	9,446.20
A 38549	BR AMER C.D. 10/10/00 03/27/01	06050EDRA1	19	9902	6.6400	4,000,000.00	100,0983979366	104,764.44	3,933.92
A 38550	BR AMER C.D. 10/10/00 03/27/01	06050EDRA1	19	9901	6.6400	7,000,000.00	100,0983979366	183,337.78	6,887.86
SUBTOTAL (Investment Type)			6.6400	71,000,000.00	100,0983979366	100,0983979366	183,337.78	6,887.86	

(REFRNT)

INVESTMENTS OUTSTANDING AS OF 02/28/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY	DATE	CUSIP	BANK	FUND	CEN	RATE	PAR/SHARES	MARKET PRICE	CURR ACCE	INT	UNREALIZED GAIN
						BROK	SAFE	YTM	TR	BOOK	MARKET VALUE	PRICE	SOURCE	UNREALIZED LOSS
A 38551	BK AMER C.D.	10/10/00	03/27/01		06050EUA1	19	7622	6.6400		13,000,000.00	13,012,791.73	340,484.44		12,791.73
A 38552	BK AMER C.D.	10/10/00	03/27/01		06050EUA1	40	000	6.6400		100,098,979,936	100,098,979,936			
A 38552	BK AMER C.D.	10/10/00	03/27/01		06050EUA1	19	100	6.6400		16,400,000.00	16,416,137.26	429,534.22		16,137.26
A 38679	BK AMER C.D.	01/17/01	03/27/01		06050EMC3	19	100	6.6400		16,400,000.00	100,098,979,936			
A 38694	BK AMER C.D.	02/05/01	04/10/01		06050EMW3	19	100	5.7000		50,000,000.00	50,017,836.84	340,416.67		17,836.84
A 38695	BK AMER C.D.	02/05/01	04/10/01		06050EMW3	19	100	5.3300		28,700,000.00	100,036,673,678	101,980.67		4,040.10
A 38695	BK AMER C.D.	02/05/01	04/10/01		06050EMW3	19	100	5.3300		28,700,000.00	100,014,077,020.1	75,686.00		2,998.41
A 38614	NEGOTIABLE C.D.*S	11/21/00	04/16/01		06050EWC6	19	100	6.6100		35,000,000.00	100,014,077,020.1	642,638.89		60,260.14
A 38696	BK AMER C.D.	02/05/01	05/08/01		06050EWL5	19	100	5.2300		50,000,000.00	100,172,718,173	174,333.33		14,244.68
A 38644	BK AMER C.D.	12/14/00	05/10/01		06050EVL6	19	100	6.3400		25,000,000.00	100,028,848,956	339,013.89		59,032.52
A 38647	BK AMER C.D.	12/15/00	05/22/01		06050EWN2	19	100	6.3200		9,000,000.00	100,236,100,082.5	120,080.00		24,414.51
A 38648	BK AMER C.D.	12/15/00	05/22/01		06050EWN2	19	859	6.3200		5,000,000.00	100,271,722,779	66,711.11		13,563.61
A 38649	BK AMER C.D.	12/15/00	05/22/01		06050EWN2	19	924	6.3200		4,000,000.00	100,271,722,779	53,368.89		10,850.89
A 38650	BK AMER C.D.	12/15/00	05/22/01		06050EWN2	19	900	6.3200		9,000,000.00	100,080,000.00	120,080.00		24,414.51
A 38651	BK AMER C.D.	12/15/00	05/22/01		06050EWN2	19	901	6.3200		8,000,000.00	100,271,722,779	106,737.78		21,701.78
A 38629	BK AMER C.D.	12/06/00	06/15/01		06050EWH5	19	100	6.4100		45,000,000.00	100,451,775,970.12	681,062.50		175,970.12
A 38645	BK AMER C.D.	12/14/00	06/15/01		06050EWH8	19	100	6.3200		25,000,000.00	100,391,044,706	337,944.44		91,762.63
A 38603	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	473	6.5700		40,000.00	100,367,055,299	737.30		225.64
A 38604	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	467	6.5700		93,000.00	100,564,100,817.4	1,714.22		524.61
A 38605	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	471	6.5700		175,000.00	100,564,100,817.4	3,225.69		987.18
A 38606	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	892	6.5700		3,000,000.00	100,564,100,817.4	55,297.50		16,923.02
A 38607	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	1901	6.5700		2,000,000.00	100,564,100,817.4	36,965.00		11,282.02
A 38608	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	5005	6.5700		1,000,000.00	100,564,100,817.4	18,432.50		5,644.01
A 38609	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	803	6.5700		4,000,000.00	100,564,100,817.4	73,730.00		22,564.03
A 38610	BK AMER C.D.	11/20/00	07/18/01		06050EYAO	19	100	6.5700		31,692,000.00	100,564,100,817.4	584,162.79		178,774.83
A 38661	BK AMER C.D.	01/03/01	09/11/01		06050EYU6	19	1	5.8800		9,795,000.00	9,844,644.82	91,191.45		49,644.82
A 38661	BK AMER C.D.	01/03/01	09/11/01		06050EYU6	40	000	5.8800		9,795,000.00	100,506,638,382.3			

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

(РПТМКТ)

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MAJOR SORT KEY IS ICC#

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUPP	COUP RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38621	UNITED STATES TREAS BILL	912795FEW	100	03/01/01	11/30/00	000	6.040	6.134	98.472	25,000,000.00	24,618,305.56
A 38620	UNITED STATES TREAS BILL	912795FEV	100	03/22/01	10/17/00	000	5.995	6.155	97.403	25,000,000.00	24,350,541.67
A 38588	T BILL	912795G3A	9530	04/05/01	10/11/00	000	6.055	6.240	97.040	20,000,000.00	19,407,955.56
A 38601	UNITED STATES TREAS BILL	912795G34	9902	05/31/01	11/20/00	000	6.040	6.243	96.778	9,000,000.00	8,710,000.00
A 38611	UNITED STATES TREAS BILL	912795G34	9901	05/31/01	11/20/00	000	6.040	6.240	96.779	21,000,000.00	20,323,600.00
A 38707	UNITED STATES TREAS BILL	912795G38	9530	08/16/01	02/15/01	000	4.825	4.966	97.561	20,000,000.00	19,512,138.89
A 38709	UNITED STATES TREAS BILL	912795G38	9908	08/16/01	02/21/01	000	4.740	4.852	97.663	4,000,000.00	3,907,306.67
A 38710	UNITED STATES TREAS BILL	912795H46	928	11/29/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,239.72
SUBTOTAL (Investment Type) 11 TREASURY BILLS											134,332,088.07
4.618(C)											
A 36757	T NOTE (100.2)	9128274E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 36761	T NOTE (100.2)	9128274E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 38638	T NOTE (99.22)	9128275L2	931	07/31/01	12/14/00	000	5.500	6.000	99.688	50,000,000.00	49,848,750.00
A 35192	T NOTE (97.8)	912827B92	100	08/15/01	08/15/96	000	7.875	8.565	97.241	7,000,000.00	6,806,990.63
A 35213	T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35215	T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35254	T NOTE (97.21)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,865,176.64
A 37786	T NOTE (99.26)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.550	99.307	10,000,000.00	9,980,453.13
A 37787	T NOTE (99.30)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.617	99.127	10,000,000.00	9,972,656.25
A 37788	T NOTE (99.235)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	10,000,000.00	9,982,421.88
A 37789	T NOTE (99.21)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37791	T NOTE (99.30)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	10,000,000.00	9,982,421.88
A 37792	T NOTE (99.21)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37793	T NOTE (99.21)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	10,000,000.00	9,982,421.88
A 37794	T NOTE (99.21)	9128275B3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,982,421.88
A 37795	T NOTE (99.30)	9128275B3	9530	08/31/01	08/31/99	000	5.500	5.668	99.648	10,000,000.00	9,991,600.00
A 38615	T NOTE (99.14)	9128275B3	9530	08/31/01	11/27/00	000	5.500	6.280	99.614	45,000,000.00	44,736,328.13
A 38631	T NOTE (99.14)	9128275B3	9530	08/31/01	12/11/00	000	5.500	6.016	99.633	20,000,000.00	19,926,562.50
A 38646	T NOTE (99.21)	9128275B3	931	08/31/01	12/14/00	000	5.500	6.022	99.633	50,000,000.00	49,816,406.25
A 38656	T NOTE (99.26)	9128275B3	100	08/31/01	12/21/00	000	5.500	5.766	99.793	45,000,000.00	44,906,839.25
A 38658	T NOTE (99.28)	9128275B3	100	08/31/01	12/28/00	000	5.875	5.715	99.852	25,000,000.00	24,963,890.63
A 38627	UNITED STATES TREAS NTS	9128275B3	100	01/31/01	12/01/00	000	5.875	6.091	100.308	25,000,000.00	24,963,890.63
A 37994	T NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,963,890.63
A 37995	T NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,963,890.63
A 35462	T NOTE (98.2)	9128272E1	100	11/30/01	12/31/96	000	6.125	6.186	99.766	25,000,000.00	24,927,734.38
A 35520	T NOTE (98.10)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.110	98.073	10,000,000.00	9,976,562.50
A 35521	T NOTE (99.11)	9128272G6	1	01/31/02	01/31/97	000	6.250	6.654	98.307	20,000,000.00	19,807,368.75
A 35522	T NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	4,000,000.00	3,973,125.00
A 35523	T NOTE (99.11)	9128272G6	1	01/31/02	01/31/97	000	6.250	6.409	99.328	4,000,000.00	3,973,125.00
A 35524	T NOTE (99.15)	9128272G6	100	01/31/02	01/31/97	000	6.305	6.409	99.767	6,000,000.00	5,959,687.50
A 35525	T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.967	5,000,000.00	4,988,550.00
A 35526	T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.372	99.984	10,000,000.00	9,949,218.70
A 35527	T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,948,437.50
A 35528	T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,948,437.50

INVT	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRADING YIELD	BOOK PRICE	FAIR VALUE SHARES	BOOK VALUE
A	35528 T NOTE(99.16)	912827526	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.75
A	38096 T NOTE (99.18)	912827526	6.375	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00
A	38097 T NOTE (99.25)	912827526	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A	38098 T NOTE (99.25)	912827526	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A	38099 T NOTE (99.18)	912827526	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A	38100 T NOTE (99.18)	912827526	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A	38101 T NOTE (99.18)	912827526	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A	35724 T NOTE (99.16)	912827526	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A	38374 T NOTE (99.16)	912827527	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A	38375 T NOTE (99.16)	912827527	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A	38376 T NOTE (99.16)	912827527	5005	03/31/03	03/31/98	000	5.500	5.616	99.505	200,000.00	199,010.00
A	36594 T NOTE (99.16)	912827485	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,660,732.50
A	36596 T NOTE (99.16)	912827485	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A	36597 T NOTE (99.16)	912827485	3051	03/31/03	03/31/98	000	5.750	7.520	88.625	1,000,000.00	995,500.00
A	37342 T NOTE (99.22)	912827403	9550	08/15/03	09/27/94	000	4.250	4.325	99.666	5,000.00	4,431.25
A	37126 T NOTE (99.22)	912827403	100	11/15/03	11/16/98	000	4.250	4.421	99.242	10,000,000.00	9,966,600.00
A	37128 T NOTE (99.8)	912827403	100	11/15/03	11/16/98	000	4.250	4.419	99.250	10,000,000.00	9,925,025.00
A	37129 T NOTE (99.8)	912827403	100	11/15/03	11/28/00	000	4.250	5.816	95.942	15,000,000.00	14,351,253.03
A	38616 T NOTE (99.26)	912827526	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.23
A	37378 T NOTE (99.12)	912827526	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00
A	37379 T NOTE (99.12)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A	38474 T NOTE (95.27)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A	38475 T NOTE (95.27)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A	38476 T NOTE (95.18)	912827526	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00	14,332,021.25
A	38477 T NOTE (95.11)	912827526	100	02/15/04	02/16/01	000	4.750	4.994	99.341	30,000,000.00	29,802,373.96
A	38708 T NOTE (99.11)	912827526	100	02/15/04	02/23/01	000	4.750	4.824	99.302	18,000,000.00	17,982,332.53
A	38476 T NOTE (99.26)	912827526	100	02/15/04	02/23/01	000	4.750	4.824	99.302	18,000,000.00	17,982,332.53
A	37949 T NOTE (99.17)	912827525	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A	38273 T NOTE (99.22)	912827525	100	05/15/04	05/10/00	000	5.250	6.793	94.672	10,000,000.00	9,467,187.50
A	38274 T NOTE (99.22)	912827525	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,467,187.50
A	38275 T NOTE (99.22)	912827525	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A	38276 T NOTE (99.22)	912827525	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
SUBTOTAL	(Investment Type) 12 TREASURY NOTES			32.748(%)			5.581	6.001	98.980	964,005,000.00	954,168,627.00
A	38653 FEDERAL NMTL MTG ASSN DI	313589000	100	03/26/01	12/19/00	000	6.180	6.285	98.335	5,000,000.00	4,916,741.67
A	38658 FEDERAL NMTL MTG ASSN DI	313589005	100	03/27/01	02/05/01	000	5.330	5.370	99.260	15,000,000.00	14,888,958.33
A	38659 FEDERAL NMTL MTG ASSN DI	313589001	7.622	03/29/01	10/11/00	000	6.330	6.524	97.028	13,000,000.00	12,613,694.17
A	38660 FEDERAL NMTL MTG ASSN DI	313589006	9901	04/05/01	10/11/00	000	6.330	6.532	96.905	5,000,000.00	4,845,266.67
A	38661 FEDERAL NMTL MTG ASSN DI	313589021	100	06/19/01	11/29/00	000	6.270	6.468	96.935	15,000,000.00	14,540,200.00
A	38662 FEDERAL NMTL MTG ASSN DI	313589022	100	06/19/01	02/22/01	000	4.980	5.062	98.382	10,000,000.00	9,838,150.00
A	38663 FEDERAL NMTL MTG ASSN DI	313589023	9530	06/21/01	10/11/00	000	6.250	6.537	95.608	20,000,000.00	19,121,927.78
A	38664 FEDERAL NMTL MTG ASSN DI	313589024	9530	07/05/01	02/05/01	000	4.945	5.049	97.940	15,000,000.00	14,690,931.00
A	38674 FEDERAL NMTL MTG ASSN DI	313589025	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00	4,701,288.89
A	38675 FEDERAL NMTL MTG ASSN DI	313589025	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00	18,806,133.33

(SHEET)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38685	FEDERAL NATL MFG ASSN DI	313589BMP5	926	10/05/01	01/26/01	000	4.970	5.149	96.521	2,500,000.00	2,413,025.00
A 38642	FEDERAL NATL MFG ASSN DI	313589BMT6	9530	11/02/01	12/14/00	000	5.740	6.052	94.850	27,000,000.00	25,609,485.00
A 38643	FEDERAL NATL MFG ASSN DI	313589BMT6	930	11/02/01	12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38663	FEDERAL NATL MFG ASSN DI	313589BPM3	902	11/16/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38663	FEDERAL NATL MFG ASSN DI	313589BPM3	9530	11/30/01	12/11/00	000	5.120	6.061	94.375	25,000,000.00	23,593,833.33
A 38670	FEDERAL NATL MFG ASSN DI	313589BPM3	907	11/30/01	01/08/01	000	4.900	5.128	95.363	8,000,000.00	7,645,022.22
A 38670	FEDERAL NATL MFG ASSN DI	313589BPM3	917	11/30/01	01/08/01	000	4.900	5.128	95.363	7,000,000.00	6,689,394.44
A 38690	FEDERAL NATL MFG ASSN DI	313589BPM1	924	12/28/01	01/26/01	000	4.910	5.146	96.417	15,000,000.00	14,032,600.00
A 38719	FEDERAL NATL MFG ASSN DI	313589BPM1	100	12/28/01	02/27/01	000	4.860	5.146	96.417	25,000,000.00	24,022,888.89
SUBTOTAL (Investment Type) 41 FNMMA DISCOUNT NOTES 8.57% (C) 5.563 5.802 95.915 260,275,000.00 249,642,028.44											
A 38688	FEDL FARM CRED BK CONS D	313331SE9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO. 1.6% (C) 4.880 5.133 95.079 5,000,000.00 4,753,966.67											
A 38652	FEDL HOME LOAN BK CONS D	313385BDA1	100	03/14/01	12/19/00	000	6.180	6.272	98.541	10,000,000.00	9,854,083.33
A 38657	FEDL HOME LOAN BK CONS D	313385BDO6	100	04/28/01	12/27/00	000	6.090	6.155	98.661	20,000,000.00	19,692,116.67
A 38661	FEDL HOME LOAN BK CONS D	313385BDZ6	100	04/06/01	01/08/01	000	6.330	6.533	96.888	35,000,000.00	33,910,112.50
A 38667	FEDL HOME LOAN BK CONS D	313385BEP7	924	04/06/01	01/08/01	000	6.380	6.432	96.885	30,000,000.00	19,736,977.78
A 38693	FEDL HOME LOAN BK CONS D	313385BEP7	100	05/02/01	02/05/01	000	6.270	6.471	96.900	15,000,000.00	14,534,975.00
A 38693	FEDL HOME LOAN BK CONS D	313385BEP7	100	05/02/01	02/05/01	000	5.090	5.153	98.784	50,000,000.00	36,550,190.56
A 38693	FEDL HOME LOAN BK CONS D	313385BEP7	100	05/02/01	02/05/01	000	5.090	5.153	98.784	50,000,000.00	49,392,027.78
A 38693	FEDL HOME LOAN BK CONS D	313385BEP7	100	05/02/01	02/05/01	000	6.200	6.316	97.244	39,925,000.00	38,828,734.04
A 38711	FEDL HOME LOAN BK CONS D	313385BEP7	100	05/11/01	11/21/00	000	6.460	6.432	97.027	30,000,000.00	29,107,950.00
A 38711	FEDL HOME LOAN BK CONS D	313385BEP7	9907	05/18/01	02/21/01	000	5.140	5.204	98.772	12,000,000.00	11,852,653.33
A 38720	FEDL HOME LOAN BK CONS D	313385BEP7	100	05/25/01	12/04/00	000	6.180	6.366	97.082	20,000,000.00	19,270,416.67
A 38626	FEDL HOME LOAN BK CONS D	313385BGM3	9530	06/01/01	12/04/00	000	6.150	6.344	96.942	15,000,000.00	14,561,312.50
A 38634	FEDL HOME LOAN BK CONS D	313385BGM3	100	06/27/01	10/18/00	000	6.130	6.209	97.119	30,000,000.00	29,135,700.00
A 38576	FEDL HOME LOAN BK CONS D	313385BHM3	925	07/06/01	01/08/01	000	6.200	6.481	95.660	9,000,000.00	8,609,400.00
A 38666	FEDL HOME LOAN BK CONS D	313385BHM3	925	07/06/01	01/08/01	000	5.233	5.397	97.464	45,000,000.00	43,859,875.00
A 38676	FEDL HOME LOAN BK CONS D	313385BHM3	923	07/18/01	01/17/01	000	5.170	5.303	97.487	15,000,000.00	14,623,020.83
A 38689	FEDL HOME LOAN BK CONS D	313385BHM3	9530	07/20/01	01/26/01	000	5.120	5.249	97.540	11,000,000.00	10,729,351.11
A 38686	FEDL HOME LOAN BK CONS D	313385BHM3	9530	08/08/01	02/07/01	000	4.925	5.051	97.511	7,800,888.89	7,600,888.89
A 38693	FEDL HOME LOAN BK CONS D	313385BHM3	100	08/08/01	02/07/01	000	4.925	5.051	97.511	50,000,000.00	48,755,069.45
A 38705	FEDL HOME LOAN BK CONS D	313385BHM3	100	08/08/01	02/07/01	000	4.950	5.072	97.594	24,398,437.50	24,398,437.50
A 38636	FEDL HOME LOAN BK CONS D	313385BGM3	9901	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,827,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 18.32% (C) 5.572 5.712 97.594 546,929,000.00 533,771,952.94											
A 38666	FEDL HOME LN MTG CORP DI	313397CVA1	931	03/09/01	01/08/01	000	5.520	5.571	99.080	10,000,000.00	9,908,000.00
A 38677	FEDL HOME LN MTG CORP DI	313397CZ2	100	03/13/01	01/17/01	000	5.580	5.628	99.148	15,000,000.00	14,872,125.00
A 38678	FEDL HOME LN MTG CORP DI	313397DB4	931	03/15/01	01/17/01	000	5.580	5.630	99.117	2,000,000.00	1,982,330.00

INVT NO.	DESCRIPTION	CUSIP	FUND NO.	NATIVITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38697	FEDL HOME LN MTC CORP DI	313397DP3	901	03/27/01	02/05/01	000	5.330	5.370	99.260	12,000,000.00	9,925,972.22
A 38712	FEDL HOME LN MTC CORP DI	313397EL1	9906	04/11/01	02/21/01	000	5.260	5.308	99.196	10,000,000.00	11,903,475.00
A 38706	FEDL HOME LN MTC CORP DI	313397L22	9530	09/21/01	02/14/01	000	4.880	5.029	97.031	25,000,000.00	24,125,833.33
A 38715	FEDL HOME LN MTC CORP DI	313397L22	9530	09/21/01	02/23/01	000	4.820	4.959	97.188	20,000,000.00	19,437,666.67
A 38721	FEDL HOME LN MTC CORP DI	313397L22	9530	09/21/01	02/27/01	000	4.700	4.830	97.311	50,000,000.00	48,655,277.78
A 38722	FEDL HOME LN MTC CORP DI	313397L22	9530	09/21/01	02/27/01	000	4.690	4.816	97.316	15,000,000.00	14,597,441.67
A 38716	FEDL HOME LN MTC CORP DI	313397PL9	929	11/19/01	02/23/01	000	4.770	4.946	96.436	5,000,000.00	4,821,787.50
A 38723	FEDL HOME LN MTC CORP DI	313397RH9	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00
A 38664	FEDL HOME LN MTC CORP DI	313397RH6	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00
A 38687	FEDL HOME LN MTC CORP DI	313397RH6	9530	01/31/02	01/26/01	000	4.200	5.139	95.546	10,000,000.00	9,534,500.00
A 38717	FEDL HOME LN MTC CORP DI	313397SM4	928	01/31/02	02/23/01	000	4.720	4.942	95.516	5,000,000.00	4,775,800.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 6.95% (C) 4.911 97.360 208,000,000.00 202,509,209.17											
A 38628	SALOMON SR C/P	795018DQ2	100	03/22/01	12/06/00	000	6.450	6.551	98.459	20,000,000.00	39,383,666.67
A 38682	MERRILL LYNCH C/P	95918DQ2	100	03/23/01	01/18/01	000	5.570	5.626	99.010	40,000,000.00	19,801,955.56
A 38663	MERRILL LYNCH C/P	59018DQ4	9530	04/10/01	01/05/01	000	5.480	5.560	98.554	33,000,000.00	32,522,783.33
A 38680	BR AMER C.P.	06060DQ3	100	04/11/01	01/17/01	000	5.570	5.632	98.716	33,000,000.00	32,576,213.89
A 38674	MERRILL LYNCH C/P	59018DQ2	9530	04/11/01	01/09/01	000	5.410	5.486	98.617	20,000,000.00	19,725,488.89
A 38681	MERRILL LYNCH C/P	59018DQ3	9530	04/14/01	01/18/01	000	5.430	5.510	98.552	33,000,000.00	34,493,200.00
A 38703	WELLS FARGO C/P	94947F035	9530	05/08/01	02/12/01	000	5.180	5.244	98.777	26,000,000.00	25,682,005.56
A 38704	WELLS FARGO C/P	94947F035	1	05/18/01	02/12/01	000	5.180	5.252	98.633	2,500,000.00	2,465,826.39
A 38700	WEB C/P	9497F03N3	100	05/22/01	02/08/01	000	5.200	5.279	98.512	30,000,000.00	29,553,666.67
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 8.10% (C) 5.578 98.623 239,500,000.00 236,202,808.90											
A 38516	BR AMER C.D.	06050ESR7	100	03/16/01	09/06/00	000	6.670	6.670	100.000	25,000,000.00	25,000,000.00
A 38557	BR AMER C.D.	06050EY1	9530	03/13/01	10/10/00	000	6.540	6.540	100.000	50,000,000.00	50,000,000.00
A 38517	BR AMER C.D.	06050ESS5	100	03/20/01	09/06/00	000	6.670	6.670	100.000	25,000,000.00	25,000,000.00
A 38553	BR AMER C.D.	06050ET28	100	03/20/01	10/10/00	000	6.540	6.540	100.000	12,000,000.00	12,000,000.00
A 38592	BR AMER C.D.	06050EHU7	100	03/21/01	11/07/00	000	6.610	6.610	100.000	50,000,000.00	50,000,000.00
A 38548	BR AMER C.D.	06050EHU1	1	03/21/01	10/10/00	000	6.640	6.640	100.000	9,600,000.00	9,600,000.00
A 38549	BR AMER C.D.	06050EHU1	9902	03/21/01	10/10/00	000	6.640	6.640	100.000	4,000,000.00	4,000,000.00
A 38550	BR AMER C.D.	06050EHU1	9901	03/21/01	10/10/00	000	6.640	6.640	100.000	7,000,000.00	7,000,000.00
A 38551	BR AMER C.D.	06050EHU1	7622	03/21/01	10/10/00	000	6.640	6.640	100.000	13,000,000.00	13,000,000.00
A 38552	BR AMER C.D.	06050EHU1	100	03/21/01	10/10/00	000	6.640	6.640	100.000	16,400,000.00	16,400,000.00
A 38594	BR AMER C.D.	06050EHU1	100	03/21/01	10/10/00	000	6.740	6.740	100.000	50,000,000.00	50,000,000.00
A 38679	BR AMER C.D.	06050EHU1	100	03/21/01	01/17/01	000	5.330	5.330	100.000	28,700,000.00	28,700,000.00
A 38694	BR AMER C.D.	06050EHU1	100	04/10/01	02/05/01	000	5.330	5.330	100.000	21,300,000.00	21,300,000.00
A 38614	NEGOTIABLE C.D.'S	06050EHU1	1	04/10/01	02/05/01	000	5.330	5.330	100.000	35,000,000.00	35,000,000.00
A 38696	BR AMER C.D.	06050EHU1	100	05/08/01	11/21/00	000	6.340	6.340	100.000	25,000,000.00	25,000,000.00
A 38644	BR AMER C.D.	06050EHU1	100	05/08/01	12/14/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38647	BR AMER C.D.	06050EHU1	100	05/12/01	12/15/00	000	6.320	6.320	100.000	5,000,000.00	5,000,000.00
A 38648	BR AMER C.D.	06050EHU1	859	05/22/01	12/15/00	000	6.320	6.320	100.000	5,000,000.00	5,000,000.00
A 38649	BR AMER C.D.	06050EHU1	924	05/22/01	12/15/00	000	6.320	6.320	100.000	4,000,000.00	4,000,000.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	38650 BK AMER C.D.	06050EVMN2	900	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A	38651 BK AMER C.D.	06050EVMN2	901	05/22/01	12/15/00	000	6.320	6.320	100.000	8,000,000.00	8,000,000.00
A	38629 BK AMER C.D.	06050EVMH5	100	06/15/01	12/06/00	000	6.410	6.410	100.000	45,000,000.00	45,000,000.00
A	38649 BK AMER C.D.	06050EVMR3	100	06/15/01	12/14/00	000	6.320	6.320	100.000	25,000,000.00	25,000,000.00
A	38603 BK AMER C.D.	06050EVMN0	473	07/18/01	11/20/00	000	6.570	6.570	100.000	40,000.00	40,000.00
A	38604 BK AMER C.D.	06050EVMN0	474	07/18/01	11/20/00	000	6.570	6.570	100.000	93,000.00	93,000.00
A	38605 BK AMER C.D.	06050EVMN0	471	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00
A	38606 BK AMER C.D.	06050EVMN0	892	07/18/01	11/20/00	000	6.570	6.570	100.000	3,000,000.00	3,000,000.00
A	38607 BK AMER C.D.	06050EVMN0	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A	38608 BK AMER C.D.	06050EVMN0	5005	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A	38609 BK AMER C.D.	06050EVMN0	8003	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A	38610 BK AMER C.D.	06050EVMN0	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00
A	38661 BK AMER C.D.	06050EVM06	1	09/11/01	01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00
A	38662 BK AMER C.D.	06050EVM06	100	09/11/01	01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S											
				20.55% (C)							
				REPORT TOTALS	FIXED						
				ASSETS	5.665	5.871	98.435	2,960,709,000.00	2,914,380,681.19		

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/01 TO 02/28/01
SETTLEMENT DATE BASIS

PAGE: 1
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FUNDS: 002535, 000100, 009530, 000901, 000928, 000931, 009906, 009907

INVSMT NO.	DESCRIPTION/FOOT#	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
33942 T	NOTE (88.20)	40	08/15/03	02/15/01	INTR	5.750		-143.75	
		02/15/01	03/01/01	02/15/01		7.520			143.75
35192 T	NOTE (97.8)	19	08/15/01	02/15/01	INTR	7.875		-275.625.00	
		02/15/01	03/01/01	02/15/01		8.555			275.625.00
35213 T	NOTE (98.27)	19	08/31/01	02/28/01	INTR	6.500		-162,500.00	
		02/28/01	03/01/01	02/28/01		6.780			162,500.00
35214 T	NOTE (98.27)	19	08/31/01	02/28/01	INTR	6.500		-162,500.00	
		02/28/01	03/01/01	02/28/01		6.780			162,500.00
35215 T	NOTE (98.27)	19	08/31/01	02/28/01	INTR	6.500		-162,500.00	
		02/28/01	03/01/01	02/28/01		6.780			162,500.00
35254 T	NOTE (97.11)	19	08/31/01	02/28/01	INTR	6.500		-162,500.00	
		02/28/01	03/01/01	02/28/01		7.152			162,500.00
37130 T	NOTE (98.25)	19	04/11/03	02/27/01	SALE	4.522	-10,000,000.00	-9,879,687.50	162,500.00
		02/27/01	02/27/01			4.522	-120,312.50	-5,468.75	10,007,255.70
37146 T	NOTE (98.30)	19	04/11/03	02/27/01	SALE	4.250	-40,000,000.00	-39,586,875.00	-14,375.00
		02/27/01	02/27/01			4.94	433,125.00		40,069,647.75
37378 T	NOTE (99.22)	19	02/27/01	02/27/01	INTR	4.750		-356,250.00	
		02/15/01	03/01/01	02/15/01		4.825			356,250.00
37379 T	NOTE (99.12)	19	02/15/04	02/15/01	INTR	4.750		-356,250.00	
		02/15/01	03/01/01	02/15/01		4.892			356,250.00
37602 T	NOTE (99.21)	19	05/31/01	02/15/01	SALE	5.250	-8,000,000.00	-7,972,500.00	-35,625.00
		02/27/01	02/27/01			5.434	27,500.00		8,110,817.31
37786 T	NOTE (99.26)	19	08/31/01	02/28/01	INTR	5.500		-137,500.00	
		02/28/01	03/01/01	02/28/01		5.613			137,500.00
37787 T	NOTE (99.30)	19	08/31/01	02/28/01	INTR	5.500		-275,000.00	
		02/28/01	03/01/01	02/28/01		5.550			275,000.00
37788 T	NOTE (99.235)	19	08/31/01	02/28/01	INTR	5.500		-275,000.00	
		02/28/01	03/01/01	02/28/01		5.647			275,000.00
37789 T	NOTE (99.21)	19	08/31/01	02/28/01	INTR	5.500		-137,500.00	
		02/28/01	03/01/01	02/28/01		5.688			137,500.00
37790 T	NOTE (99.30)	19	08/31/01	02/28/01	INTR	5.500		-275,000.00	
		02/28/01	03/01/01	02/28/01		5.545			275,000.00
37791 T	NOTE (99.21)	19	08/31/01	02/28/01	INTR	5.500		-137,500.00	
		02/28/01	03/01/01	02/28/01		5.688			137,500.00
37792 T	NOTE (99.30)	19	08/31/01	02/28/01	INTR	5.500		-275,000.00	
		02/28/01	03/01/01	02/28/01		5.545			275,000.00
37793 T	NOTE (99.21)	19	08/31/01	02/28/01	INTR	5.500		-137,500.00	
		02/28/01	03/01/01	02/28/01		5.688			137,500.00
37794 T	NOTE (99.21)	19	08/31/01	02/28/01	INTR	5.500		-137,500.00	
		02/28/01	03/01/01	02/28/01		5.688			137,500.00
37795 T	NOTE (99.30)	19	08/31/01	02/28/01	INTR	5.500		-275,000.00	
		02/28/01	03/01/01	02/28/01		5.545			275,000.00
38455 FEDERAL NATL MTC ASSN		19	02/01/01	02/01/01	MAT	6.440	-10,000,000.00	-9,676,211.11	10,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/01 TO 02/28/01
SETTLEMENT DATE BASIS

FUNDS: 002535, 000100, 009530, 000901, 000001, 000928, 000929, 000931, 009906, 009907

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS		
MEMO		CASH DATE	ENTRY		TYPE	YIELD	ORIGINAL FACE	PRFM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
38457	FEDERAL NATL MFG ASSN	19	40	02/01/01	02/01/01	MAT	6.440	-35,000,000.00	-33,866,738.89	-1,133,261.11	35,000,000.00
38473	T NOTE (95.27)	19		03/01/01	02/01/01	INTR	6.655				
		02/15/01		02/15/04	02/15/01	INTR	4.750			-356,250.00	356,250.00
38474	T NOTE (95.27)	19		03/01/01	02/15/01	INTR	6.092				
		02/15/01		02/15/04	02/15/01	INTR	4.750			-356,250.00	356,250.00
38476	T NOTE (95.27)	19		03/01/01	02/15/01	INTR	6.092				
		02/15/01		03/01/04	02/15/01	INTR	4.750			-356,250.00	356,250.00
38477	T NOTE (95.18)	19		02/15/01	02/15/01	INTR	4.750			-356,250.00	356,250.00
		02/15/01		03/01/04	02/15/01	INTR	6.184			-814,625.00	356,250.00
38546	BK AMER CD	19	40	02/05/01	02/05/01	MAT	6.650	-35,000,000.00	-35,000,000.00		35,814,625.00
38555	BK AMER C.D.	19	40	02/13/01	02/13/01	MAT	6.640	-50,000,000.00	-50,000,000.00	-1,162,000.00	51,162,000.00
38556	BK AMER C.D.	19	40	02/27/01	02/27/01	MAT	6.640	-50,000,000.00	-50,000,000.00	-1,291,111.11	51,291,111.11
38564	BK AMER C.D.	19	40	02/02/01	02/02/01	MAT	6.630	-43,000,000.00	-43,000,000.00	-886,946.67	43,886,946.67
38578	LUCCENT TECH CP	19	45	02/14/01	02/14/01	MAT	6.450	-36,600,000.00	-35,859,002.50	-740,997.50	36,600,000.00
38579	LUCCENT TECH CP	19	45	02/14/01	02/14/01	MAT	6.450	-2,400,000.00	-2,351,410.00	-48,590.00	2,400,000.00
38598	WELLS FARGO CP	19	41	02/01/01	02/01/01	MAT	6.583	-21,300,000.00	-21,004,326.42	-295,673.58	21,300,000.00
38599	WELLS FARGO CP	19	41	02/23/01	02/23/01	MAT	6.490	-19,700,000.00	-19,348,404.25	-351,595.75	19,700,000.00
38600	WELLS FARGO CP	19	41	02/23/01	02/23/01	MAT	6.490	-6,300,000.00	-6,187,560.75	-112,439.25	6,300,000.00
38612	SALOMON C/P	19	89	02/12/01	02/12/01	MAT	6.520	-33,000,000.00	-32,497,960.00	-502,040.00	33,000,000.00
38615	T NOTE (99.14)	19		03/01/01	02/12/01	INTR	5.500			-601,657.46	601,657.46
38619	SALOMON SB C/P	19	89	02/09/01	02/09/01	MAT	6.530	-25,000,000.00	-24,673,500.00	-326,500.00	25,000,000.00
38631	T NOTE (99.21)	19		03/01/01	02/09/01	INTR	6.616			-309,944.75	309,944.75
38646	T NOTE (99.21)	19		02/28/01	03/01/01	INTR	6.016			-797,651.93	797,651.93
38654	SALOMON SB C/P	19	89	02/08/01	02/28/01	MAT	6.450	-30,000,000.00	-29,731,250.00	-268,750.00	30,000,000.00
38656	T NOTE (99.26)	19		03/01/01	02/08/01	INTR	5.500			-765,745.86	765,745.86
38658	T NOTE (99.28)	19		03/01/01	02/28/01	INTR	5.796			-471,754.14	471,754.14
		02/28/01		03/01/01	02/28/01	INTR	5.750			-452,002.76	452,002.76
				02/28/01	03/01/01	INTR	5.750			-235,497.24	235,497.24
				02/28/01	03/01/01	INTR	5.750			-687,500.00	687,500.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DAILY 415-554-487
DETAIL TRANSACTION REPORT
02/01/01 TO 02/28/01
SETTLEMENT DATE BASIS
RUN: 03/02/01 00:00:13

FUNDS: 002535, 000100, 009530, 009001, 000001, 000928, 000929, 000931, 009906, 009907

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	CASH DATE	MATURITY DATE	TRADE/ENTRY	TXN TYPE	COUPON YIELD	PAR VALUE	BOOK VALUE	(DISC)	(INTEREST)	(GAIN)/LOSS
								ORIGINAL	PRM /		AMORT/(ACCRET)	SETTLEMENT
38665	FEDL HOME LN MTG CORP	19	40	02/21/01	02/21/01	MAT	5.650	-10,000,000.00	-9,930,944.44		-69,055.56	10,000,000.00
				03/01/01	02/21/01		5.689					
38684	BK AMER B/A	19	40	02/16/01	02/16/01	MAT	5.720	-50,000,000.00	-49,801,388.89		-198,611.11	50,000,000.00
				02/16/01	02/16/01		5.743					
38691	FEDERAL NATL MTG ASSN	19	40	07/05/01	02/05/01	FURC	4.945	15,000,000.00	14,690,937.50			-14,690,937.50
				02/02/01	02/05/01		5.049		-309,062.50			
38692	FEDL HOME LOAN BK CONS	19	40	05/02/01	02/05/01	FURC	5.090	37,000,000.00	36,550,100.56			-36,550,100.56
				02/02/01	02/05/01		5.153		-449,899.44			
38693	FEDL HOME LOAN BK CONS	19	40	05/02/01	02/05/01	FURC	5.090	50,000,000.00	49,392,027.78			-49,392,027.78
				02/02/01	02/05/01		5.153		-607,972.22			
38694	BK AMER C.D.	19	40	04/10/01	02/05/01	FURC	5.330	28,700,000.00	28,700,000.00			-28,700,000.00
				02/02/01	02/05/01		5.330					
38695	BK AMER C.D.	19	40	04/10/01	02/05/01	FURC	5.330	21,300,000.00	21,300,000.00			-21,300,000.00
				02/02/01	02/05/01		5.330					
38696	BK AMER C.D.	19	40	05/08/01	02/05/01	FURC	5.230	50,000,000.00	50,000,000.00			-50,000,000.00
				02/02/01	02/05/01		5.230					
38697	FEDL HOME LN MTG CORP	19	45	03/27/01	02/05/01	FURC	5.330	10,000,000.00	9,925,972.22			-9,925,972.22
				02/02/01	02/05/01		5.370		-74,027.78			
38698	FEDERAL NATL MTG ASSN	19	45	03/27/01	02/05/01	FURC	5.370	15,000,000.00	14,888,958.33			-14,888,958.33
				02/02/01	02/05/01		5.370		-111,041.67			
38699	FEDL HOME LOAN BK CONS	19	40	08/08/01	02/07/01	FURC	4.925	50,000,000.00	48,755,069.45			-48,755,069.45
				02/07/01	02/07/01		5.051		-1,244,930.55			
38700	WEB C/P	19	41	05/22/01	02/08/01	FURC	5.200	30,000,000.00	29,553,666.67			-29,553,666.67
				02/09/01	02/08/01		5.279		-446,333.33			
38701	T NOTE (98.13)	19	40	11/15/03	02/09/01	FURC	4.250	15,000,000.00	14,910,044.03			-14,910,044.03
				02/09/01	02/09/01		4.877		-89,955.97			
				02/14/01	02/14/01	SALE	4.250	-15,000,000.00	-14,910,044.03			-9,375.00
				02/14/01	02/14/01		4.877		89,955.97			14,928,224.27
38702	T NOTE (99.19)	19	40	02/15/04	02/09/01	FURC	4.750	15,000,000.00	15,281,351.90			-15,281,351.90
				02/09/01	02/09/01		4.902		-15,281,351.90			-9,680.71
				02/14/01	02/14/01	SALE	4.750	-15,000,000.00	-15,281,351.90			15,300,407.61
				02/14/01	02/14/01		5.180		-281,351.90			
38703	WEBL FARGO C/P	19	41	05/08/01	02/12/01	FURC	5.244	2,500,000.00	2,562,005.56			-25,682,005.56
				02/13/01	02/12/01		5.282		-517,994.44			
38704	WELLS FARGO C/P	19	41	05/18/01	02/12/01	FURC	5.250	2,500,000.00	2,465,826.39			-2,465,826.39
				02/13/01	02/12/01		5.252		-34,173.61			
38705	FEDL HOME LOAN BK CONS	19	40	08/08/01	02/14/01	FURC	4.950	25,000,000.00	24,398,437.50			-24,398,437.50
				02/14/01	02/14/01		5.072		-601,562.50			
38706	FEDL HOME LN MTG CORP	19	40	09/21/01	02/14/01	FURC	4.880	25,000,000.00	24,257,833.33			-24,257,833.33
				02/14/01	02/14/01		5.029		-742,166.67			
38707	UNITED STATES TREAS BI	19	40	08/16/01	02/15/01	FURC	4.825	20,000,000.00	19,512,138.89			-19,512,138.89
				02/15/01	02/15/01		4.946		-487,861.11			
38708	T NOTE (99.11)	19	40	02/15/04	02/16/01	FURC	4.750	30,000,000.00	29,802,373.96			-29,802,373.96
				02/15/01	02/16/01		4.994		-197,626.04			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 02/01/01 TO 02/28/01
 SETTLEMENT DATE BASIS

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FUNDS: 002535, 000100, 009530, 000901, 000928, 000929, 000931, 009906, 009907

INVSMT NO.	DESCRIPTION/POOL#	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE/SETTLE	TXN TYP	COUPON YIELD	P&R ORIGINAL	VALUE FICE	BOOK PREM / (DISC)	VALUE (INTEREST)	(GAIN)/LOSS SETTLEMENT
38709	UNITED STATES TREAS BI	19	40	08/16/01	02/21/01	PURC	4.740	4,000,000.00		3,907,306.67		
				02/22/01	02/21/01		4.852			-92,693.33		-3,907,306.67
38710	UNITED STATES TREAS BI	19	40	11/29/01	02/21/01	PURC	4.555	14,000,000.00		13,502,239.72		
				02/22/01	02/21/01		4.723			-497,760.28		-13,502,239.72
38711	FEDL HOME LOAN BK CONS	19	40	05/18/01	02/21/01	PURC	5.140	12,000,000.00		11,852,653.33		
				02/22/01	02/21/01		5.204			-147,346.67		-11,852,653.33
38712	FEDL HOME LN MTG CORP	19	40	04/17/01	02/21/01	PURC	5.260	12,000,000.00		11,903,475.00		
				02/22/01	02/21/01		5.308			-96,525.00		-11,903,475.00
38713	BNY INT (131972.87)	19	99	04/30/01	02/02/01	PURC	5.550	25,000,000.00		25,000,000.00		
				02/22/01	02/02/01		5.550			-25,000,000.00		-25,000,000.00
				02/22/01	02/02/01	SALE	5.550			-25,000,000.00		-25,000,000.00
38714	FEDERAL NATL MTG ASSN	19	40	06/19/01	02/22/01	PURC	4.980	10,000,000.00		9,838,150.00		
				02/22/01	02/22/01		5.062			-161,850.00		-9,838,150.00
38715	FEDL HOME LN MTG CORP	19	40	09/21/01	02/23/01	PURC	4.820	20,000,000.00		19,437,666.67		
				02/22/01	02/23/01		4.959			-562,333.33		-19,437,666.67
38716	FEDL HOME LN MTG CORP	19	40	11/19/01	02/23/01	PURC	4.770	5,000,000.00		4,821,787.50		
				02/22/01	02/23/01		4.946			-178,212.50		-4,821,787.50
38717	FEDL HOME LN MTG CORP	19	40	01/31/02	02/23/01	PURC	4.720	5,000,000.00		4,775,800.00		
				02/22/01	02/23/01		4.942			-224,200.00		-4,775,800.00
38718	T NOTE (99.26)	19	40	02/15/04	02/23/01	PURC	4.750	18,000,000.00		17,982,332.53		
				02/22/01	02/23/01		4.824			-17,667.47		-17,982,332.53
38719	FEDERAL NATL MTG ASSN	19	40	12/28/01	02/27/01	PURC	4.600	25,000,000.00		24,028,888.89		
				02/27/01	02/27/01		4.786			-971,111.11		-24,028,888.89
38720	FEDL HOME LOAN BK CONS	19	40	05/25/01	02/27/01	PURC	4.940	20,000,000.00		19,761,233.33		
				02/27/01	02/27/01		5.000			-238,766.67		-19,761,233.33
38721	FEDL HOME LN MTG CORP	19	40	09/21/01	02/27/01	PURC	4.700	50,000,000.00		48,655,277.78		
				02/27/01	02/27/01		4.830			-1,344,722.22		-48,655,277.78
38722	FEDL HOME LN MTG CORP	19	40	09/21/01	02/27/01	PURC	4.819	15,000,000.00		14,597,441.67		
				02/27/01	02/27/01		4.950			-402,558.33		-14,597,441.67
38723	FEDL HOME LN MTG CORP	19	40	12/28/01	02/27/01	PURC	4.775	25,000,000.00		24,031,000.00		
				02/27/01	02/27/01		4.775			-969,000.00		-24,031,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
 M R. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 02/01/01 TO 02/28/01
 REPORT GRAND TOTALS
 ASSETS

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TYPE/ WEIGHTED TXN# YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (33)	5.078 725,500,000.00		714,161,997.16	-1138002.84				-714,161,997.16
SALE (6)	4.902 -113000000.00		-112610458.43	389,541.57		-731,675.50	-206,191.62	113,548,325.55
INTR (27)	5.937		-2,927,002.76			-7,286,265.99		
MAT (16)	6.502 -457300000.00		-452928697.25			-8,525,985.53		457,083,380.03

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

April 5, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past nine months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 123,507,029	Earned Interest Yield
Total Net Earnings	\$ 127,716,852	Pooled Funds 6.236%
Average Age of Portfolio	247 Days	All Funds 6.276%

Total cost of the securities on hand on March 31, 2001 was \$2,942,135,671 with a market value of \$2,962,756,380 plus fixed assets accrued earnings of \$16,711,928.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of March 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on March 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of March 2001.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

Transportation Authority - A. Nash

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
3/01/01 THROUGH 3/31/01

ALL FUNDS

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	-----	GOV'T SECURITIES	-----	ASSETS	TIME DEPOSITS	-----	TOTAL
	ASSETS	LIABILITIES		ASSETS	LIABILITIES		
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,079,008.41	.00		.00	N/A		12,079,008.41
TOTAL NET EARNINGS THIS PERIOD:	15,024,273.91	.00		.00	N/A		15,024,273.91
AVERAGE DAILY PORTFOLIO BALANCE:	2,900,652,929.42	.00		.00	N/A		2,900,652,929.42
EARNED INCOME YIELD THIS PERIOD:	6.099	.000		.000	N/A		6.099
END OF PERIOD PORTFOLIO BALANCE:	2,942,135,670.50	.00		.00	N/A		2,942,135,670.50
CURRENT AMORTIZED BOOK VALUE:	2,945,314,183.57	.00		.00	N/A		2,945,314,183.57
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.645	.000		.000	N/A		5.645
WEIGHTED AVERAGE DAYS TO MATURITY:	247.51	.00		.00	N/A		N/A
WEIGHTED AVERAGE DAYS TO CALL:	247.51	.00		.00	N/A		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:							6.099

(SHEET)

CITY/COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 415-554-4487
 INVESTMENT INVENTOR Y
 INVESTMENTS OUTSTANDING AS OF 3/31/01
 MAJOR SORT KEY IS ICC#

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SUMMARY DESCRIPTION

SUMMARY DESCRIPTION		CURN	TRONG	BOOK	PAR	BOOK	
		RATE	YIELD	PRICE	SHARES	VALUE	
(Investment Type) 11	TREASURY BILLS	2.90%(C)	5.471	5.641	97.004	88,000,000.00	85,363,240.84
(Investment Type) 12	TREASURY NOTES	35.73%(C)	5.485	5.817	99.279	1,059,005,000.00	1,051,368,715.23
(Investment Type) 41	FNMA DISCOUNT NOTES	6.81%(C)	5.450	5.699	95.672	209,275,000.00	200,217,649.27
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	1.47%(C)	4.683	4.767	98.251	44,000,000.00	43,230,261.11
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	17.85%(C)	5.498	5.639	97.555	538,429,000.00	525,262,563.77
(Investment Type) 44	FMC DISCOUNT NOTES	11.90%(C)	4.653	4.785	97.223	360,000,000.00	350,004,089.73
(Investment Type) 81	COMMERCIAL PAPER DISC	11.04%(C)	5.115	5.175	98.840	328,500,000.00	324,689,150.55
(Investment Type) 91	NEGOTIABLE C.D.'S	12.30%(C)	5.969	5.969	100.000	362,000,000.00	362,000,000.00
REPORT TOTALS			5.392	5.582		2,989,209,000.00	2,942,135,670.50
ASSETS							
FIXED							

(REMARK)

CITY / COUNTRY OF SAN FRANCISCO 7
M R. DAILY 415-554-487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 03/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	YTM	PR	PAR/SHARES	BOOK	MARKET VALUE	PRICE	ACCR	INT	UNREALIZED GAIN
INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	YTM	PR	PAR/SHARES	BOOK	MARKET VALUE	PRICE	ACCR	INT	UNREALIZED LOSS
A 38558	T BILL	10/11/00 04/05/01	912795GA3	19	9530	6.0550		20,000,000.00		19,990,000.00	578,588.88			3,455.56
A 38601	UNITED STATES TREAS BILLS	11/20/00 06/31/01	912795GJ4	19	9902	6.2397		19,407,955.56		99,950,000,000	SUNGRD			24,231.56
A 38611	UNITED STATES TREAS BILLS	11/20/00 05/31/01	912795GJ4	19	9901	6.2428		8,710,000.00		99,262,295,081.97	199,375.00			56,456.97
A 38707	UNITED STATES TREAS BILLS	02/15/01 08/16/01	912795GQ8	19	9530	6.2403		20,323,600.00		99,282,259,197.88	SUNGRD			50,799.89
A 38709	UNITED STATES TREAS BILLS	02/21/01 08/16/01	912795GQ8	19	9906	4.9456		19,512,138.89		98,417,789,513.04	120,623.00			5,799.89
A 38710	UNITED STATES TREAS BILLS	02/21/01 08/16/01	912795GQ8	19	9906	4.7400		4,000,000.00		3,936,711.96	20,340.00			8,865.29
A 38710	UNITED STATES TREAS BILLS	02/21/01 08/16/01	912795GQ8	19	928	4.8524		3,907,306.67		98,417,789,513.04	SUNGRD			53,974.46
A 38710	UNITED STATES TREAS BILLS	02/21/01 11/29/01	912795H46	19	928	4.5550		14,000,000.00		13,625,298.35	69,084.17			197,779.73
A 38710	UNITED STATES TREAS BILLS	02/21/01 11/29/01	912795H46	19	928	4.7229		13,502,239.72		97,323,559,670.78	SUNGRD			197,779.73
SUBTOTAL (Investment Type) 11 TREASURY BILLS 2.928 (M)														
A 36757	T NOTE (100.2)	05/15/98 05/15/01	9128274E9	19	100	5.6250		30,000,000.00		30,037,500.00	638,639.50			28,125.00
A 36761	T NOTE (100.2)	05/15/98 05/15/01	9128274E9	19	100	5.6135		30,000,000.00		30,037,500.00	638,639.50			28,125.00
A 36838	T NOTE (99.22)	12/14/00 07/31/01	9128275L2	19	931	5.6135		30,009,375.00		100,125,000,000	SUNGRD			359,375.00
A 35192	T NOTE (97.8)	08/15/96 08/15/01	912827B92	19	100	5.9996		49,843,750.00		100,006,500,000	SUNGRD			284,984.37
A 35213	T NOTE (98.27)	09/03/96 08/31/01	912827Z39	19	100	6.3648		7,000,000.00		7,091,873.00	68,525.95			100,781.25
A 35214	T NOTE (98.27)	09/03/96 08/31/01	912827Z39	19	100	6.5000		5,000,000.00		5,042,187.50	28,620.87			100,781.25
A 35215	T NOTE (98.27)	09/03/96 08/31/01	912827Z39	19	100	6.7804		4,941,406.25		100,843,750,000	SUNGRD			100,781.25
A 35254	T NOTE (97.11)	09/03/96 08/31/01	912827Z39	19	100	6.7804		4,941,406.25		5,042,187.50	28,620.87			100,781.25
A 37861	T NOTE (99.26)	08/31/99 08/31/01	9128275P3	19	100	5.5000		4,989,453.13		100,437,500,000	SUNGRD			177,010.66
A 37867	T NOTE (99.30)	08/31/99 08/31/01	9128275P3	19	100	5.5498		9,990,700.00		100,437,500,000	SUNGRD			32,421.67
A 37868	T NOTE (99.235)	08/31/99 08/31/01	9128275P3	19	100	5.5000		10,000,000.00		100,437,500,000	SUNGRD			53,050.00
A 37889	T NOTE (99.21)	08/31/99 08/31/01	9128275P3	19	100	5.6465		9,972,656.25		100,437,500,000	SUNGRD			71,093.75
A 37790	T NOTE (99.30)	08/31/99 08/31/01	9128275P3	19	100	5.6885		4,982,421.88		5,021,875.00	23,913.04			39,453.12
A 37791	T NOTE (99.21)	08/31/99 08/31/01	9128275P3	19	100	5.5000		10,000,000.00		100,437,500,000	SUNGRD			52,150.00
A 37792	T NOTE (99.30)	08/31/99 08/31/01	9128275P3	19	100	5.6885		4,982,421.88		5,021,875.00	23,913.04			39,453.12
A 37792	T NOTE (99.30)	08/31/99 08/31/01	9128275P3	74	000	5.5450		9,991,600.00		100,437,500,000	SUNGRD			52,150.00



(REFLECT)

INVESTMENTS OUTSTANDING AS OF 03/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY DATE	UNIT	BANK	FUND	YEN TR	PAR/SHARES	MARKET VALUE	CURR ACQR	SOURCE	UNREALIZED LOSS
					BROK	SAFE		BOOK	PRICE			UNREALIZED GAIN
A 38670	FEDERAL NATL MTG ASSN DISC N	01/08/01	11/30/01	313589EP5	19	507	4.9000	8,000,000.00	7,760,780.00	90,377.78	SONGARD	25,380.00
A 38671	FEDERAL NATL MTG ASSN DISC N	01/08/01	11/30/01	313589EP5	19	917	5.1375	7,645,022.22	97,0097500000	79,080.56	SONGARD	-2,207.50
A 38690	FEDERAL NATL MTG ASSN DISC N	01/08/01	11/30/01	313589RBI	40	000	5.2275	6,689,394.44	97,0097500000	132,979.17	SONGARD	67,733.34
A 38719	FEDERAL NATL MTG ASSN DISC N	01/26/01	12/28/01	313589RBI	19	924	4.9100	14,512,600.00	14,507,812.50	105,416.67	SONGARD	45,381.94
A 38729	FEDERAL NATL MTG ASSN DISC N	02/27/01	12/28/01	313589TK9	19	918	4.7859	25,020,888.89	24,179,687.50	57,775.56	SONGARD	3,988.33
A 38730	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	40	907	4.5200	2,000,000.00	1,921,875.00	5,775.56	SONGARD	3,988.33
A 38731	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	40	904	4.5200	2,000,000.00	1,921,875.00	5,775.56	SONGARD	3,988.33
A 38732	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	19	903	4.5200	2,000,000.00	1,921,875.00	5,775.56	SONGARD	3,988.33
A 38733	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	40	877	4.5200	1,000,000.00	960,937.50	2,887.78	SONGARD	1,994.16
SUBTOTAL (Investment Type) 41				ENMA DISCOUNT NO	6.868 (H)		5.4497	209,275,000.00	204,427,042.53	3,282,731.12		926,662.14
							5.9993	200,117,649.27	97,66935100000			
A 38741	FEDL FARM CRED BK CONS DISC	03/15/01	06/13/01	313313GV4	19	100	4.7300	20,000,000.00	19,808,172.22	44,672.22	SONGARD	0.00
A 38768	FEDL FARM CRED BK CONS DISC	03/29/01	06/22/01	313313HE1	19	100	4.6400	19,763,500.00	99,0408611111	5,413.33	SONGARD	-2,865.99
A 38765	FEDL FARM CRED BK CONS DISC	03/29/01	11/02/01	313313JNT1	40	100	4.6914	14,000,000.00	98,9226111111	1,841.67	SONGARD	597.22
A 38688	FEDL FARM CRED BK CONS DISC	01/26/01	01/24/02	313313SE9	19	9530	4.8800	5,000,000.00	4,820,312.50	44,055.55	SONGARD	2,290.56
SUBTOTAL (Investment Type) 42				FARM CREDIT DISC	1.451 (H)		4.6828	44,000,000.00	43,346,261.39	95,982.77		-2,887.50
							4.7666	43,230,261.11	98,51423000000			-2,886.99
A 38651	FEDL HOME LOAN BK CONS DISC	10/11/00	04/06/01	313385D26	19	100	6.3300	35,000,000.00	34,975,888.89	1,058,518.67	SONGARD	6,658.72
A 38667	FEDL HOME LOAN BK CONS DISC	01/08/01	04/06/01	313385D26	40	924	5.3800	20,000,000.00	99,9311111111	248,077.78	SONGARD	1,166.66
A 38683	FEDL HOME LOAN BK CONS DISC	10/24/00	04/20/01	313385EP7	19	100	6.2700	15,000,000.00	14,960,733.33	415,387.50	SONGARD	10,370.83
A 38692	FEDL HOME LOAN BK CONS DISC	02/05/01	05/02/01	313385FB7	40	9530	5.0900	37,000,000.00	36,841,968.89	287,126.39	SONGARD	4,141.94
A 38693	FEDL HOME LOAN BK CONS DISC	02/05/01	05/02/01	313385FB7	19	100	5.0900	50,000,000.00	49,786,444.44	388,819.94	SONGARD	5,597.02
A 38623	FEDL HOME LOAN BK CONS DISC	11/30/00	05/09/01	313385FC0	40	100	6.2000	39,479,000.00	39,719,949.50	838,952.79	SONGARD	5,597.02
							6.3757	38,828,734.04	99,47644444444			-5,597.02

(RPTNKT)

CITY / COUNTRY OF SAN FRANCISCO 7
M. D. ANIEL DALY 415-554-4487PAGE: 6
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INVESTMENTS OUTSTANDING AS OF 03/31/01

MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BARR BROK	FUND SAFE	CURR RATE YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED LOSS
A 38613	FEDL HOME LOAN BK CONS DISC	11/21/00 05/11/01	313385EFL5	19	100	6.2600	30,000,000.00	29,834,666.67	683,333.33	43,333.33
A 38711	FEDL HOME LOAN BK CONS DISC	02/21/01 05/18/01	313385EFL8	19	9907	5.1400	12,000,000.00	11,922,293.33	66,820.00	-7,820.00
A 38625	FEDL HOME LOAN BK CONS DISC	12/04/00 05/23/01	313385EFL7	19	100	6.1800	25,000,000.00	99,352,444,444.44	506,416.66	44,055.56
A 38720	FEDL HOME LOAN BK CONS DISC	02/27/01 05/25/01	313385EFL8	19	100	4.9400	24,270,416.67	99,283,555,555.66	90,566.67	-600.00
A 38626	FEDL HOME LOAN BK CONS DISC	12/04/00 06/01/01	313385EFL3	19	9530	6.1500	15,000,000.00	14,877,237.50	302,375.00	33,550.00
A 38634	FEDL HOME LOAN BK CONS DISC	12/11/00 06/01/01	313385EFL3	19	100	6.3440	14,541,312.50	99,161,583,333.33	557,775.00	61,000.00
A 38769	FEDL HOME LOAN BK CONS DISC	03/29/01 06/20/01	313385EFL5	19	1900	6.2089	30,000,000.00	29,779,475.00	57,775.00	-566.67
A 38576	FEDL HOME LOAN BK CONS DISC	10/18/00 06/27/01	313385EFL3	19	100	6.2000	9,000,000.00	8,894,947.50	255,750.00	29,797.50
A 38668	FEDL HOME LOAN BK CONS DISC	01/08/01 07/06/01	313385EFL3	19	925	5.1000	45,000,000.00	98,832,750,000.00	529,125.00	50,400.00
A 38676	FEDL HOME LOAN BK CONS DISC	01/17/01 07/11/01	313385EFL2	19	892	5.1700	15,000,000.00	14,803,050.00	159,408.33	20,620.84
A 38699	FEDL HOME LOAN BK CONS DISC	01/26/01 07/18/01	313385EFL2	19	923	5.3033	14,623,020.83	98,687,000,000.00	101,688.89	14,520.00
A 38686	FEDL HOME LOAN BK CONS DISC	01/26/01 07/20/01	313385EFL6	19	9530	5.2492	11,000,000.00	10,845,560.00	73,955.56	10,755.55
A 38699	FEDL HOME LOAN BK CONS DISC	02/07/01 08/08/01	313385EFL7	19	9530	5.2507	8,000,000.00	7,885,600.00	362,534.72	70,770.83
A 38705	FEDL HOME LOAN BK CONS DISC	02/14/01 08/08/01	313385EFL0	19	100	4.9250	50,000,000.00	98,570,000,000.00	158,125.00	37,625.00
A 38735	FEDL HOME LOAN BK CONS DISC	03/09/01 08/30/01	313385EFL0	19	879	4.5500	3,910,000.00	3,924,500.00	11,883.33	2,516.67
A 38766	FEDL HOME LOAN BK CONS DISC	03/29/01 09/26/01	313385EFL3	19	100	4.7569	5,000,000.00	98,112,500,000.00	1,890.00	-1,483.33
A 38770	FEDL HOME LOAN BK CONS DISC	03/29/01 09/26/01	313385EFL3	19	1901	4.5414	4,888,383.33	97,775,000,000.00	4,070.00	-3,263.33
A 38636	FEDL HOME LOAN BK CONS DISC	12/12/00 09/26/01	313385EFL8	19	9901	5.8200	25,000,000.00	24,441,250.00	444,583.33	168,750.00

A 38712	FEDL HOME IN MTG CORP DISC N	02/21/01 04/11/01	313397EFL1	19	9906	5.2600	12,000,000.00	11,973,546.67	68,445.00	1,646.67
A 38759	FEDL HOME IN MTG CORP DISC N	03/27/01 05/22/01	313397EFL4	19	876	4.6900	5,000,000.00	99,779,555,555.66	3,256.70	SUNGARD
A 38760	FEDL HOME IN MTG CORP DISC N	03/27/01 05/22/01	313397EFL4	19	928	4.6900	7,000,000.00	99,297,333,333.33	4,559.64	-1,911.00
						6.9488	932.00	99,297,333,333.33		-2,678.31

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	PERN RATE YTM TR	PBR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQR INT PRICE	UNREALIZED GAIN UNREALIZED LOSS
A 38761	FEDL HOME LN MTG CORP DISC N 03/27/01 05/22/01	313397FX4	19	887	4.6500	7,000,000.00	6,950,813.33	4,559.64	-2,678.31
A 38762	FEDL HOME LN MTG CORP DISC N 03/27/01 05/22/01	313397FX4	19	100	4.6500	6,948,932.00	99,2973333333	SUNBARD	651.80
A 38744	FEDL HOME LN MTG CORP DISC N 03/23/01 07/23/01	313397JN4	19	100	4.7274	992,699.89	99,2973333333	SUNBARD	-378.36
A 38740	FEDL HOME LN MTG CORP DISC N 03/14/01 09/13/01	313397LR0	19	100	4.5697	50,000,000.00	49,265,500.00	56,250.00	-28,250.00
A 38706	FEDL HOME LN MTG CORP DISC N 02/14/01 09/13/01	313397L22	19	859	4.6100	49,237,500.00	23,505,000.00	55,320.00	12,100.00
A 38725	FEDL HOME LN MTG CORP DISC N 02/23/01 09/12/01	313397L22	19	9530	4.8800	24,000,000.00	97,8375000000	SUNBARD	45,652.78
A 38721	FEDL HOME LN MTG CORP DISC N 02/27/01 09/12/01	313397L22	19	9530	4.8200	20,000,000.00	24,459,375.00	99,077.78	30,755.55
A 38722	FEDL HOME LN MTG CORP DISC N 02/27/01 09/12/01	313397L22	19	100	4.7000	50,000,000.00	48,918,750.00	215,416.67	48,055.55
A 38738	FEDL HOME LN MTG CORP DISC N 03/09/01 09/21/01	313397L22	19	9530	4.6900	15,000,000.00	14,675,625.00	64,487.50	13,695.83
A 38727	FEDL HOME LN MTG CORP DISC N 03/05/01 09/24/01	313397MC2	19	900	4.6200	14,597,441.67	97,8375000000	SUNBARD	26,565.00
A 38742	FEDL HOME LN MTG CORP DISC N 03/15/01 09/28/01	313397MG3	19	100	4.7541	9,738,919.44	97,8000000000	SUNBARD	6,355.56
A 38716	FEDL HOME LN MTG CORP DISC N 02/23/01 11/19/01	313397EL9	19	929	4.7700	10,000,000.00	9,780,000.00	34,725.00	8,750.00
A 38723	FEDL HOME LN MTG CORP DISC N 02/27/01 12/28/01	313397RH6	19	902	4.7751	24,031,000.00	24,119,687.50	105,187.50	43,500.00
A 38664	FEDL HOME LN MTG CORP DISC N 01/08/01 01/03/02	313397RH6	19	9530	5.0972	3,806,000.00	96,652,500000	SUNBARD	15,522.22
A 38717	FEDL HOME LN MTG CORP DISC N 02/23/01 01/31/02	313397RH6	19	928	4.7200	5,000,000.00	4,817,187.50	88,472.22	42,652.78
A 38724	FEDL HOME LN MTG CORP DISC N 03/02/01 02/28/02	313397RH2	19	877	4.7468	7,000,000.00	6,720,000.00	20,214.44	12,670.01
A 38735	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397RH2	19	923	4.5300	8,000,000.00	7,680,000.00	23,102.22	14,480.01
A 38736	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397RH2	19	927	4.5300	8,000,000.00	7,680,000.00	23,102.22	14,480.01
A 38737	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397RH2	19	908	4.7315	3,000,000.00	2,880,000.00	8,663.33	5,429.96
A 38761	FEDL HOME LN MTG CORP DISC N 03/29/01 02/28/02	313397RH2	19	100	4.4806	13,000,000.00	12,459,687.50	7,619.44	-265.00
A 38750	FEDL HOME LN MTG CORP DISC N 03/27/01 03/15/02	313397UG4	19	000	4.4022	12,402,067.22	95,84975000000	SUNBARD	-5,599.16
SUBTOTAL	(Investment Type) 44 FHC DISCOUNT NOT 11.80% (W)				4.6528	360,000,000.00	351,575,792.50	1,251,126.38	366,740.56
					1.7647	350,004,084.73	97,6594200000		-46,164.17

(REFLECT) INVESTMENTS OUTSTANDING AS OF 03/31/01
 MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE	PRR/ SHARES	MARKET PRICE	CURR PRICE	ACCR INT	UNREALIZED GAIN
					YTM TR	BOOK		SOURCE		UNREALIZED LOSS
A	38663 MERRILL LYNCH C/P 01/05/01 04/10/01	59018JRA4	19	9530	5.4800	33,000,000.00	32,959,492.50	432,006.67		4,702.50
A	38660 BK AMER C.P. 01/17/01 04/10/01	0660PORA3	15	000	5.5604	32,522,783.33	99,8772500000	SUNGARD		5,445.00
A	38674 MERRILL LYNCH C/P 01/09/01 04/11/01	59018JRB2	19	9530	5.6425	32,576,215.80	99,8772500000	SUNGARD		2,777.78
A	38681 MERRILL LYNCH C/P 01/18/01 04/24/01	59018JRC9	45	000	5.4858	19,723,488.89	99,8636111111	SUNGARD		11,627.77
A	38745 WELLS FARGO C/P 03/23/01 04/24/01	9491FRC07	45	000	5.4300	35,000,000.00	34,890,206.94	SUNGARD		-191.66
A	38703 WELLS FARGO C/P 02/12/01 05/08/01	94947FDC5	41	100	5.5098	30,493,200.00	99,6663055556	SUNGARD		7,215.00
A	38728 MERRILL LYNCH C/P 03/07/01 05/08/01	59018JSC8	19	9530	5.1600	25,869,333.33	99,8668,793.99	SUNGARD		4,625.01
A	38704 WELLS FARGO C/P 02/12/01 05/18/01	94947FDC5	41	000	5.2441	25,662,003.56	99,45747,680.56	SUNGARD		881.25
A	38700 WFB C/P 02/08/01 05/22/01	9497FDCN3	19	100	5.0334	40,569,444.44	2,483,974.31	SUNGARD		12,325.00
A	38746 COMMERCIAL PAPER DISC 03/23/01 06/04/01	9497FOT44	41	000	5.2000	29,553,666.67	99,3589722222	SUNGARD		11,095.89
A	38747 COMMERCIAL PAPER DISC 03/23/01 06/04/01	9497FOT44	19	9902	5.2785	4,519,786.67	99,1644444444	SUNGARD		5,004.11
A	38748 WELLS FARGO C/P 03/23/01 06/16/01	9497FOTK8	41	000	4.5915	4,400,000.00	4,359,411.11	SUNGARD		-1,179.66
A	38749 WELLS FARGO C/P 03/23/01 06/25/01	9497FOTR3	19	100	4.6421	30,000,000.00	29,690,583.33	SUNGARD		-7,241.67
A	38750 WELLS FARGO C/P 03/23/01 06/25/01	9497FOTR3	41	000	4.5900	15,000,000.00	14,833,541.67	SUNGARD		-3,895.85
SUBTOTAL	(Investment Type) 81 COMMERCIAL PAPER 10.97% (H)				5.1147	328,509,150.55	326,875,754.60	2,153,420.00		-2,597.32
					5.1754	324,689,150.55	99,50555700000			-16,415.26
A	38694 BK AMER C.D. 02/05/01 04/10/01	06050EMW3	19	100	5.3360	28,700,000.00	28,700,308.94	233,705.69		-308.94
A	38695 BK AMER C.D. 02/05/01 04/10/01	06050EMW3	19	000	5.3300	21,300,000.00	100,0080450763	SUNGARD		1,713.60
A	38614 NEGOTIABLE C.D.'S 11/21/00 04/16/01	06050EVC6	19	100	6.6100	35,000,000.00	100,0080450763	SUNGARD		23,136.52
A	38696 BK AMER C.D. 02/05/01 05/08/01	06050EML5	19	100	5.2300	50,000,000.00	100,0661043360	SUNGARD		10,015.82
A	38644 BK AMER C.D. 12/14/00 05/10/01	06050EVL6	19	100	6.3400	25,000,000.00	100,0200316866	SUNGARD		34,413.83
A	38647 BK AMER C.D. 12/15/00 05/22/01	06050EVL2	19	100	6.3200	9,000,000.00	9,0175,856.05	SUNGARD		15,836.05
A	38648 BK AMER C.D. 12/15/00 05/22/01	06050EVL2	19	859	6.3200	5,000,000.00	100,1739561194	SUNGARD		8,797.61
					6.3200	5,000,000.00	100,1739561194	SUNGARD		

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	COSIP	BANK	FUND	CEN	RATE	PAR/SHARES	MARKET PRICE	CURR ACGR	INT	UNREALIZED GAIN
					BROK	SAFE	YTM	TR	BOOK	PRICE	SOURCE	UNREALIZED	LOSS
A 38649	BK AMER C.D.	12/15/00	05/22/01	06050EWN2	19	924	6.3200		4,000,000.00	4,007.038.24		75,137.78	7,038.24
A 38650	BK AMER C.D.	12/15/00	05/22/01	06050EWN2	40	000	6.3200		4,000,000.00	100.1755561194			
A 38651	BK AMER C.D.	12/15/00	05/22/01	06050EWN2	19	900	6.3200		9,000,000.00	9,015.836.05		169,060.00	15,836.05
A 38629	BK AMER C.D.	12/15/00	05/22/01	06050EWN2	19	901	6.3200		8,000,000.00	100.1755561194			
A 38645	BK AMER C.D.	12/06/00	06/15/01	06050EWH5	19	100	6.4100		45,000,000.00	8,000,000.00		150,275.56	14,076.49
A 38645	BK AMER C.D.	12/14/00	06/15/01	06050EWH8	19	100	6.4100		45,000,000.00	100.1755561194			
A 38724	BK AMER C.D.	03/02/01	07/03/01	06050EWN3	19	100	6.3200		25,000,000.00	45,331,584.84		929,450.00	131,584.84
A 38725	BK AMER C.D.	03/02/01	07/03/01	06050EWN3	40	000	6.3200		25,000,000.00	100.25924107521			
A 38603	BK AMER C.D.	03/02/01	07/03/01	06050EWN3	19	100	4.9200		9,600,000.00	25,068,835.37		474,000.00	68,835.37
A 38603	BK AMER C.D.	03/02/01	07/03/01	06050EWN3	40	000	4.9200		9,600,000.00	9,602,176.62		33,360.00	2,176.62
A 38604	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	473	6.5700		15,400,000.00	100.0226731184		63,140.00	3,491.66
A 38604	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	40	000	6.5700		40,000.00	15,403,491.66			
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	467	6.5700		93,000.00	100.0226731184		963.60	196.00
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	40	000	6.5700		3,000,000.00	93,455.70		2,240.37	455.70
A 38606	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	471	6.5700		115,000.00	100.490002622		4,215.75	857.50
A 38606	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	40	000	6.5700		3,000,000.00	175,857.50			
A 38607	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	892	6.5700		3,000,000.00	100.490002622		72,270.00	14,700.01
A 38607	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	40	000	6.5700		2,000,000.00	2,009,800.01			
A 38608	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	1901	6.5700		1,000,000.00	100.490002622		48,180.00	9,800.01
A 38608	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	40	000	6.5700		1,000,000.00	24,090.00			4,900.00
A 38609	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	5005	6.5700		4,000,000.00	100.490002622			
A 38610	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	40	000	6.5700		4,000,000.00	4,019,600.01		96,360.00	19,600.01
A 38610	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	803	6.5700		31,692,000.00	100.490002622		763,460.28	155,290.88
A 38661	BK AMER C.D.	01/03/01	09/11/01	06050EVD6	19	100	6.5700		9,735,000.00	100.4451605489		290,413.20	69,944.65
A 38661	BK AMER C.D.	01/03/01	09/11/01	06050EVD6	40	000	6.5700		20,205,000.00	100.4451605489			
A 38662	BK AMER C.D.	01/03/01	09/11/01	06050EVD6	19	100	5.8800		20,205,000.00	100.4451605489			
A 38662	BK AMER C.D.	01/03/01	09/11/01	06050EVD6	40	000	5.8800		20,205,000.00	100.4451605489			
SUBTOTAL (Investment Type)	91	NEGOTIABLE C.D.	12.17% (M)						362,678,610.12	5,730,409.16		678,610.12	
									362,000,000.00	100.1874610000			
GRAND TOTAL									297946308.43	32,496,800.58		22,481,918.55	
									2989205670.50	99.6741880000		-71,362.75	

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	TREAS YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE	
A 38558	T BILL	912795G63	9530	04/05/01	10/11/00	000	6.055	6.240	97.040	20,000,000.00	19,407,955.56	
A 38601	UNITED STATES TREAS BILL	912795G64	9902	05/31/01	11/20/00	000	6.040	6.243	96.778	9,000,000.00	8,710,371.00	
A 38611	UNITED STATES TREAS BILL	912795G44	9901	05/31/01	11/20/00	000	6.040	6.240	96.779	21,000,000.00	20,323,600.00	
A 38700	UNITED STATES TREAS BILL	912795G08	9530	08/16/01	02/15/01	000	4.825	4.966	97.561	20,000,000.00	19,512,188.89	
A 38709	UNITED STATES TREAS BILL	912795G08	9906	08/16/01	02/21/01	000	4.740	4.852	97.683	4,000,000.00	3,907,306.67	
A 38710	UNITED STATES TREAS BILL	912795H06	928	11/29/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,239.72	
SUBTOTAL (Investment Type) 11 TREASURY BILLS							2.906 (C)	5.471	5.641	97.004	88,000,000.00	85,363,240.84
A 36757	T NOTE (100.2)	9128274E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00	
A 36761	T NOTE (100.2)	9128274E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00	
A 38638	T NOTE (99.22)	9128275L2	931	07/31/01	12/14/00	000	5.800	6.000	99.268	50,000,000.00	49,843,750.00	
A 35192	T NOTE (97.8)	912827B92	100	08/15/01	08/15/96	000	7.875	8.565	97.241	7,000,000.00	6,806,890.63	
A 35213	T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25	
A 35214	T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25	
A 35215	T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25	
A 35254	T NOTE (99.11)	912827239	100	08/31/01	09/03/96	000	6.500	7.132	97.304	5,000,000.00	4,865,176.64	
A 37766	T NOTE (99.26)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.613	99.789	5,000,000.00	4,989,453.13	
A 37787	T NOTE (99.26)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.550	99.907	10,000,000.00	9,990,700.00	
A 37788	T NOTE (99.235)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.667	99.727	10,000,000.00	9,972,656.25	
A 37789	T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	5,000,000.00	4,982,421.88	
A 37790	T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00	
A 37791	T NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	5,000,000.00	4,982,421.88	
A 37792	T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00	
A 37793	T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.668	99.648	5,000,000.00	4,982,421.88	
A 37794	T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.585	99.648	5,000,000.00	4,982,421.88	
A 37795	T NOTE (99.30)	9128275P3	9530	08/31/01	08/31/99	000	5.500	5.585	99.916	10,000,000.00	9,991,600.00	
A 38615	T NOTE (99.14)	9128275P3	100	08/31/01	12/11/00	000	5.500	6.290	99.414	45,000,000.00	44,736,328.13	
A 38631	T NOTE (99.21)	9128275P3	9530	08/31/01	12/14/00	000	5.500	6.016	99.633	20,000,000.00	19,912,562.50	
A 38646	T NOTE (99.21)	9128275P3	9530	08/31/01	12/14/00	000	5.500	6.022	99.633	20,000,000.00	19,912,562.50	
A 38658	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38659	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38660	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38661	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38662	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38663	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38664	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38665	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38666	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38667	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38668	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38669	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38670	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38671	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38672	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38673	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38674	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38675	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38676	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38677	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38678	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38679	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38680	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38681	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38682	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38683	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38684	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38685	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38686	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38687	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38688	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38689	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38690	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38691	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38692	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38693	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38694	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38695	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38696	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38697	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38698	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38699	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38700	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38701	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38702	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38703	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38704	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38705	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38706	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38707	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38708	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.796	99.893	45,000,000.00	44,916,406.25	
A 38709	T NOTE (99.26)	9128275P3	100	08/31/01	12/28/00	000	5.500					

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	COUP RATE	TROND YIELD	BOOK PRICE	FAIR VALUE	SHARES	BOOK VALUE
A 36039 T	NOTE (99.18)	912827556	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00		7,965,000.00
A 36100 T	NOTE (99.25)	912827556	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00		7,961,250.00
A 36101 T	NOTE (99.18)	912827556	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00		7,965,000.00
A 36724 T	NOTE (99.16)	912827250	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00		9,946,600.00
A 36374 T	NOTE (99.16)	912827257	100	06/30/02	06/30/00	000	6.250	6.325	99.492	25,000,000.00		24,873,046.88
A 36375 T	NOTE (99.16)	912827257	100	06/30/02	06/30/00	000	6.250	6.325	99.492	25,000,000.00		24,873,046.88
A 36376 T	NOTE (99.16)	912827257	100	06/30/02	06/30/00	000	6.250	6.325	99.492	25,000,000.00		24,873,046.88
A 36594 T	NOTE (99.16)	912827485	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00		199,010.00
A 36595 T	NOTE (99.16)	912827485	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00		199,010.00
A 36596 T	NOTE (99.16)	912827485	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00		8,606,732.50
A 36597 T	NOTE (99.16)	912827485	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	150,000.00		149,257.50
A 36942 T	NOTE (98.20)	912827485	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000,000.00		4,331.25
A 37126 T	NOTE (99.22)	912827403	9530	11/15/03	11/16/98	000	4.250	4.325	99.666	10,000,000.00		9,966,600.00
A 37338 T	NOTE (99.22)	912827556	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00		14,950,781.25
A 37379 T	NOTE (99.12)	912827556	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00		14,906,250.00
A 38473 T	NOTE (95.27)	912827556	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38474 T	NOTE (95.27)	912827556	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38476 T	NOTE (95.27)	912827556	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38477 T	NOTE (95.18)	912827556	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00		14,332,531.25
A 38708 T	NOTE (99.11)	912827556	100	02/15/04	02/16/01	000	4.750	4.894	99.341	30,000,000.00		29,802,573.96
A 38718 T	NOTE (99.26)	912827556	100	02/15/04	02/23/01	000	4.750	4.824	99.302	18,000,000.00		17,982,332.53
A 38751 T	NOTE (100.26)	912827556	100	02/15/04	03/21/01	000	4.750	4.453	101.243	15,000,000.00		15,186,451.14
A 38752 T	NOTE (100.26)	912827556	100	02/15/04	03/21/01	000	4.750	4.453	101.243	10,000,000.00		10,124,300.76
A 38753 T	NOTE (100.26)	912827556	100	02/15/04	03/21/01	000	4.750	4.453	101.243	10,000,000.00		10,124,300.76
A 38754 T	NOTE (100.29)	912827556	100	02/15/04	03/27/01	000	4.750	4.414	101.423	20,000,000.00		20,284,659.88
A 38755 T	NOTE (100.29)	912827556	100	02/15/04	03/27/01	000	4.750	4.422	101.400	20,000,000.00		20,279,972.38
A 38756 T	NOTE (100.29)	912827556	100	02/15/04	03/27/01	000	4.750	4.417	101.431	20,000,000.00		20,283,997.38
A 38757 T	NOTE (100.29)	912827556	100	02/15/04	03/27/01	000	4.750	4.417	101.431	20,000,000.00		20,283,997.38
A 38758 T	NOTE (100.29)	912827556	100	02/15/04	03/29/01	000	4.750	4.509	101.192	10,000,000.00		10,119,173.00
A 38763 T	NOTE (100.21)	912827556	100	02/15/04	03/29/01	000	4.750	4.515	101.176	10,000,000.00		10,117,610.50
A 38764 T	NOTE (100.21)	912827556	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00		19,506,581.50
A 38794 T	NOTE (99.17)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00		9,467,181.50
A 38827 T	NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00		9,467,181.50
A 38828 T	NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00		9,467,181.50
A 38829 T	NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00		9,467,181.50
A 38876 T	NOTE (99.16)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00		19,934,375.00
A 38877 T	NOTE (99.16)	912827555	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00		19,934,375.00
SUBTOTAL (Investment Type) 12 TREASURY NOTES											1,059,005,000.00	1,051,366,715.33
A 38650 FEDERAL	NATL MFG ASSN DI	3135895D6	9901	04/05/01	10/11/00	000	6.330	6.532	96.905	5,000,000.00		4,845,266.67
A 38620 FEDERAL	NATL MFG ASSN DI	3135895F21	100	05/24/01	11/29/00	000	6.270	6.468	96.935	15,000,000.00		14,540,200.00
A 38714 FEDERAL	NATL MFG ASSN DI	3135895H8	100	06/19/01	02/22/01	000	4.980	5.062	98.382	10,000,000.00		9,838,150.00
A 38562 FEDERAL	NATL MFG ASSN DI	3135895H8	9540	06/21/01	10/11/00	000	6.250	6.537	95.608	20,000,000.00		19,121,527.78
A 38694 FEDERAL	NATL MFG ASSN DI	313589H75	9540	07/05/01	02/05/01	000	4.945	5.049	97.920	15,000,000.00		14,601,937.50
A 38574 FEDERAL	NATL MFG ASSN DI	313589H75	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00		4,701,286.89
A 48976 FEDERAL	NATL MFG ASSN DI	313589H85	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00		18,806,133.33

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PUR	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38665	FEDL NATL MTG ASSN DI	313569M65	926	10/05/01	01/26/01	000	4.970	5.149	96.521	2,500,000.00	2,413,025.00
A 38664	FEDL NATL MTG ASSN DI	313569M65	930	11/02/01	12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,027.22
A 38669	FEDL NATL MTG ASSN DI	313569M60	902	11/16/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38633	FEDL NATL MTG ASSN DI	313569R65	9530	11/30/01	12/11/00	000	5.720	6.061	94.373	25,000,000.00	23,559,833.33
A 38670	FEDL NATL MTG ASSN DI	313569R65	907	11/30/01	01/09/01	000	4.900	5.128	95.563	8,000,000.00	7,665,022.22
A 38671	FEDL NATL MTG ASSN DI	313569R65	917	11/30/01	01/09/01	000	4.900	5.128	95.563	7,000,000.00	6,689,394.44
A 38690	FEDL NATL MTG ASSN DI	313569R61	924	12/28/01	01/26/01	000	4.910	5.146	95.417	15,000,000.00	14,312,600.00
A 38719	FEDL NATL MTG ASSN DI	313569R61	910	12/28/01	02/27/01	000	4.600	4.786	96.111	25,000,000.00	24,028,888.89
A 38729	FEDL NATL MTG ASSN DI	313569R61	918	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730	FEDL NATL MTG ASSN DI	313569R61	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731	FEDL NATL MTG ASSN DI	313569R61	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732	FEDL NATL MTG ASSN DI	313569R61	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733	FEDL NATL MTG ASSN DI	313569R61	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56
SUBTOTAL (Investment Type) 41 FMAA DISCOUNT NOTES 6.81% (C) 5.450 5.699 95.672 209,275,000.00 200,217,649.27											

A 38721	FEDL FARM CRED BK CONS D	313313G74	100	06/13/01	03/15/01	000	4.730	4.787	98.818	20,000,000.00	19,763,500.00
A 38768	FEDL FARM CRED BK CONS D	313313H61	100	06/22/01	03/29/01	000	4.640	4.691	98.904	15,000,000.00	13,846,682.22
A 38765	FEDL FARM CRED BK CONS D	313313M71	100	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00	4,866,172.22
A 38688	FEDL FARM CRED BK CONS D	313313S69	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO. 1.47% (C) 4.683 4.767 98.251 44,000,000.00 43,230,261.11											

A 38561	FEDL HOME LOAN BK CONS D	313385D26	100	04/06/01	10/11/00	000	6.330	6.533	96.888	35,000,000.00	33,910,712.50
A 38567	FEDL HOME LOAN BK CONS D	313385D26	924	04/06/01	01/08/01	000	5.380	5.452	98.685	15,000,000.00	14,756,975.00
A 38563	FEDL HOME LOAN BK CONS D	313385D27	100	04/20/01	10/24/00	000	6.270	6.471	96.900	20,000,000.00	19,534,970.00
A 38632	FEDL HOME LOAN BK CONS D	313385F67	9530	05/02/01	02/05/01	000	5.090	5.153	98.784	37,000,000.00	36,550,000.00
A 38633	FEDL HOME LOAN BK CONS D	313385F67	100	05/02/01	02/05/01	000	5.090	5.153	98.784	50,000,000.00	49,392,027.78
A 38623	FEDL HOME LOAN BK CONS D	313385F60	100	05/09/01	11/21/00	000	6.200	6.376	97.244	39,929,000.00	38,828,334.04
A 38613	FEDL HOME LOAN BK CONS D	313385F60	100	05/11/01	11/21/00	000	6.260	6.452	97.027	30,000,000.00	29,107,950.00
A 38711	FEDL HOME LOAN BK CONS D	313385F78	9907	05/18/01	02/21/01	000	5.140	5.204	98.772	12,000,000.00	11,852,653.33
A 38625	FEDL HOME LOAN BK CONS D	313385F78	100	05/23/01	12/04/00	000	6.180	6.366	97.082	25,000,000.00	24,270,416.67
A 38720	FEDL HOME LOAN BK CONS D	313385G68	100	05/25/01	02/27/01	000	4.940	5.004	98.865	19,761,233.33	19,761,233.33
A 38626	FEDL HOME LOAN BK CONS D	313385G68	9530	06/01/01	12/04/00	000	6.150	6.344	96.942	15,000,000.00	14,561,312.50
A 38626	FEDL HOME LOAN BK CONS D	313385G63	100	06/01/01	12/11/00	000	6.030	6.209	97.113	30,000,000.00	29,135,700.00
A 38634	FEDL HOME LOAN BK CONS D	313385G63	100	06/20/01	03/29/01	000	4.660	4.711	98.926	15,000,000.00	14,863,884.17
A 38576	FEDL HOME LOAN BK CONS D	313385H63	100	06/27/01	10/18/00	000	6.200	6.481	95.660	9,000,000.00	8,609,400.00
A 38576	FEDL HOME LOAN BK CONS D	313385H63	925	07/06/01	01/08/01	000	5.100	5.233	97.467	45,000,000.00	43,858,875.00
A 38666	FEDL HOME LOAN BK CONS D	313385H62	892	07/11/01	01/11/01	000	5.170	5.303	97.484	15,000,000.00	14,623,020.83
A 38689	FEDL HOME LOAN BK CONS D	313385J62	923	07/18/01	01/26/01	000	5.120	5.249	97.540	11,000,000.00	10,729,351.11
A 38689	FEDL HOME LOAN BK CONS D	313385J62	9530	07/20/01	01/26/01	000	5.120	5.249	97.540	8,000,000.00	7,800,888.89
A 38693	FEDL HOME LOAN BK CONS D	313385K67	9530	08/08/01	02/07/01	000	4.925	5.051	97.510	50,000,000.00	48,755,069.45
A 38705	FEDL HOME LOAN BK CONS D	313385K67	100	08/08/01	02/14/01	000	4.950	5.072	97.594	25,000,000.00	24,358,437.50
A 38733	FEDL HOME LOAN BK CONS D	313385L60	879	09/30/01	03/09/01	000	4.650	4.757	97.753	4,000,000.00	3,910,100.00
A 38766	FEDL HOME LOAN BK CONS D	313385M63	100	09/26/01	03/29/01	000	4.440	4.541	97.768	5,000,000.00	4,888,383.33

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
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38710	FEDL HOME LOAN BK CONS D	31335MHE3	1901	09/26/01	03/29/01	000	4.440	4.541	97.768	11,000,000.00	10,754,443.33
38711	FEDL HOME LOAN BK CONS D	31335MHE3	5901	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,847,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 17.85%(C)							5.498	5.639	97.555	538,429,000.00	525,282,566.77

38712	FEDL HOME LN MTG CORP DI	313337E11	9906	04/17/01	02/21/01	000	5.260	5.308	99.196	12,000,000.00	11,903,475.00
38713	FEDL HOME LN MTG CORP DI	313337E14	8716	05/22/01	03/27/01	000	4.690	4.724	99.271	5,000,000.00	4,963,525.00
38714	FEDL HOME LN MTG CORP DI	313337E14	9208	05/22/01	03/27/01	000	4.690	4.724	99.270	7,000,000.00	6,948,932.00
38715	FEDL HOME LN MTG CORP DI	313337E14	8887	05/22/01	03/27/01	000	4.690	4.724	99.270	7,000,000.00	6,948,932.00
38716	FEDL HOME LN MTG CORP DI	313337E14	100	05/22/01	03/27/01	000	4.690	4.727	99.270	1,000,000.00	992,699.89
38717	FEDL HOME LN MTG CORP DI	313337E14	100	07/23/01	03/23/01	000	4.500	4.570	98.475	50,000,000.00	49,227,580.00
38718	FEDL HOME LN MTG CORP DI	313337E14	8559	09/13/01	03/14/01	000	4.610	4.721	97.657	24,000,000.00	23,247,833.33
38719	FEDL HOME LN MTG CORP DI	313337E12	9530	09/21/01	02/14/01	000	4.880	5.029	97.031	25,000,000.00	24,237,475.00
38720	FEDL HOME LN MTG CORP DI	313337E12	9530	09/21/01	02/23/01	000	4.820	4.959	97.188	20,000,000.00	19,437,666.67
38721	FEDL HOME LN MTG CORP DI	313337E12	100	09/21/01	02/27/01	000	4.700	4.830	97.311	50,000,000.00	48,655,277.78
38722	FEDL HOME LN MTG CORP DI	313337E12	900	09/21/01	03/09/01	000	4.620	4.819	97.316	14,597,441.67	14,557,441.67
38723	FEDL HOME LN MTG CORP DI	313337E12	931	09/24/01	03/05/01	000	4.630	4.739	97.389	9,000,000.00	8,773,620.00
38724	FEDL HOME LN MTG CORP DI	313337E12	100	09/24/01	03/05/01	000	4.630	4.754	97.389	10,000,000.00	9,728,915.47
38725	FEDL HOME LN MTG CORP DI	313337E12	100	09/24/01	03/15/01	000	4.540	4.656	97.516	25,000,000.00	24,378,902.78
38726	FEDL HOME LN MTG CORP DI	313337E19	9259	11/19/01	02/23/01	000	4.770	4.946	96.436	5,000,000.00	4,821,787.50
38727	FEDL HOME LN MTG CORP DI	313337E19	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00
38728	FEDL HOME LN MTG CORP DI	313337E19	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00
38729	FEDL HOME LN MTG CORP DI	313337E19	9530	01/03/02	02/26/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00
38730	FEDL HOME LN MTG CORP DI	313337E14	9258	01/31/02	02/23/01	000	4.720	4.942	95.516	5,000,000.00	4,775,800.00
38731	FEDL HOME LN MTG CORP DI	313337E14	877	02/28/02	03/02/01	000	4.530	4.747	95.432	10,000,000.00	9,543,225.00
38732	FEDL HOME LN MTG CORP DI	313337E12	923	02/28/02	03/09/01	000	4.530	4.731	95.530	7,000,000.00	6,687,115.55
38733	FEDL HOME LN MTG CORP DI	313337E12	927	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
38734	FEDL HOME LN MTG CORP DI	313337E12	908	02/28/02	03/09/01	000	4.530	4.731	95.530	3,000,000.00	2,865,906.59
38735	FEDL HOME LN MTG CORP DI	313337E12	100	02/28/02	03/29/01	000	4.430	4.491	95.937	2,000,000.00	1,919,546.67
38736	FEDL HOME LN MTG CORP DI	313337E12	7622	03/15/02	03/27/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22
38737	FEDL HOME LN MTG CORP DI	313337E12	7622	03/15/02	03/27/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22
38738	FEDL HOME LN MTG CORP DI	313337E12	7622	03/15/02	03/27/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 11.90%(C)							4.653	4.785	97.223	360,000,000.00	350,004,088.73

38663	MERRILL LYNCH C/P	59018UR43	9530	04/10/01	01/05/01	000	5.480	5.560	98.554	33,000,000.00	32,522,783.33
38664	AK AMER C/P	06600PR43	100	04/10/01	01/17/01	000	5.570	5.642	98.716	33,000,000.00	32,576,215.83
38673 MERRILL LYNCH C/P	59018UR42	9530	04/11/01	01/09/01	000	5.410	5.486	98.617	20,000,000.00	19,723,486.89	
38681 MERRILL LYNCH C/P	59018UR42	9530	04/24/01	01/18/01	000	5.410	5.510	98.552	35,000,000.00	34,723,488.89	
38683 MERRILL LYNCH C/P	9437EOR07	100	04/24/01	03/23/01	000	4.900	4.921	99.554	30,000,000.00	29,869,333.33	
38703 MERRILL LYNCH C/P	59018UR42	9530	05/08/01	02/12/01	000	5.180	5.244	98.777	26,000,000.00	25,682,000.00	
38704 MERRILL LYNCH C/P	9434FV055	100	05/08/01	03/07/01	000	5.000	5.043	99.139	50,000,000.00	49,569,444.44	
38705 MERRILL LYNCH C/P	9434FV055	100	05/18/01	02/12/01	000	5.180	5.252	98.633	2,500,000.00	2,465,826.39	
38706 MERRILL LYNCH C/P	9434FV055	100	05/22/01	02/08/01	000	5.200	5.279	98.532	30,000,000.00	29,555,666.67	
38707 WEB C/P	9437FUT44	1	06/04/01	03/23/01	000	4.600	4.667	99.053	9,600,000.00	9,539,411.11	
38746 COMMERCIAL PAPER DISC	9437FUT44	9902	06/04/01	03/23/01	000	4.600	4.667	99.078	4,400,000.00	4,339,411.11	

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
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A 38748 WELLS FARGO C/P 9497POTR3 100 06/19/01 03/23/01 000 4.590 4.642 98.78 30,000,000.00 29,663,400.00

A 38749 WELLS FARGO C/P 9497POTR3 100 06/25/01 03/23/01 000 4.590 4.646 98.802 14,820,225.00 14,820,225.00

A 38750 WELLS FARGO C/P 9497POTR3 901 06/25/01 03/23/01 000 4.590 4.646 98.802 10,000,000.00 9,880,150.00

SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 11.048(C) 5.115 5.175 98.840 328,500,000.00 324,689,150.55

A 38694 BK AMER C.D.	06050DEW3	100	04/10/01	02/05/01	000	5.330	5.330	100.000	28,700,000.00	28,700,000.00
A 38695 BK AMER C.D.	06050DEW3	1	04/10/01	02/05/01	000	5.330	5.330	100.000	21,300,000.00	21,300,000.00
A 38614 NEGOTIABLE C.D.'S	06050DEW6	100	04/16/01	11/21/00	000	6.610	6.610	100.000	35,000,000.00	35,000,000.00
A 38636 BK AMER C.D.	06050DEW6	100	05/08/01	02/05/01	000	5.230	5.230	100.000	50,000,000.00	50,000,000.00
A 38644 BK AMER C.D.	06050DEW6	100	05/10/01	12/14/00	000	6.340	6.340	100.000	25,000,000.00	25,000,000.00
A 38647 BK AMER C.D.	06050DEW2	100	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38648 BK AMER C.D.	06050DEW2	859	05/22/01	12/15/00	000	6.320	6.320	100.000	5,000,000.00	5,000,000.00
A 38649 BK AMER C.D.	06050DEW2	924	05/22/01	12/15/00	000	6.320	6.320	100.000	4,000,000.00	4,000,000.00
A 38650 BK AMER C.D.	06050DEW2	900	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38651 BK AMER C.D.	06050DEW2	901	05/22/01	12/15/00	000	6.320	6.320	100.000	8,000,000.00	8,000,000.00
A 38629 BK AMER C.D.	06050DEW5	100	06/15/01	12/06/00	000	6.410	6.410	100.000	45,000,000.00	45,000,000.00
A 38645 BK AMER C.D.	06050DEW8	100	06/15/01	12/14/00	000	6.320	6.320	100.000	25,000,000.00	25,000,000.00
A 38724 BK AMER C.D.	06050DEW3	1	07/03/01	03/02/01	000	4.920	4.920	100.000	9,600,000.00	9,600,000.00
A 38725 BK AMER C.D.	06050DEW3	100	07/03/01	03/02/01	000	4.920	4.920	100.000	15,400,000.00	15,400,000.00
A 38603 BK AMER C.D.	06050DEW3	473	07/18/01	11/20/00	000	6.570	6.570	100.000	40,000.00	40,000.00
A 38604 BK AMER C.D.	06050DEW3	467	07/18/01	11/20/00	000	6.570	6.570	100.000	39,000.00	39,000.00
A 38605 BK AMER C.D.	06050DEW3	471	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00
A 38606 BK AMER C.D.	06050DEW3	892	07/18/01	11/20/00	000	6.570	6.570	100.000	3,000,000.00	3,000,000.00
A 38607 BK AMER C.D.	06050DEW3	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A 38608 BK AMER C.D.	06050DEW3	5005	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A 38609 BK AMER C.D.	06050DEW3	803	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A 38610 BK AMER C.D.	06050DEW3	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00
A 38661 BK AMER C.D.	06050DEW6	1	09/11/01	01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00
A 38662 BK AMER C.D.	06050DEW6	100	09/11/01	01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 12.308(C) 5.969 5.969 100.000 362,000,000.00 362,000,000.00

ASSETS RECORDED TOTALS 5.392 5.582 98.425 2,989,209,000.00 2,942,135,670.50

* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH	DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	FACE	PREM /	(DISC)	AMORT/(ACCRET)	SETTLEMENT
35520 T NOTE (98.2)		19	40	01/31/02	03/27/01	SALE	6.250	-10,000,000.00	-9,807,262.50	-348,987.50			
				03/26/01	03/27/01		6.710		192,737.50	10,251,208.56			
35525 T NOTE(99.16)		19	40	01/31/02	03/21/01	SALE	6.250	-10,000,000.00	-9,949,218.70	-84,599.45			
				03/26/01	03/21/01		6.370		50,781.30	10,250,224.45			
36594 T NOTE (99.16)		19	40	03/31/03	03/31/01	INTR	5.500			-5,500.00			
				03/31/01	04/02/01	03/31/01							
36595 T NOTE (99.16)		19	40	03/31/03	03/31/01	INTR	5.500			-237,875.00			
				03/31/01	04/02/01	03/31/01							
36596 T NOTE (99.16)		19	40	03/31/03	03/31/01	INTR	5.616			-4,125.00			
				03/31/01	04/02/01	03/31/01							
36597 T NOTE (99.16)		19	40	03/31/03	03/31/01	INTR	5.500			-27,500.00			
				03/31/01	04/02/01	03/31/01							
37138 T NOTE (99.8)		19	40	03/15/03	03/15/01	INTR	5.604			27,500.00			
				04/02/01	03/31/01		5.500			-14,843.75			
37141 T NOTE (99.8)		19	40	11/15/03	03/15/01	SALE	4.250	-10,000,000.00	-9,925,000.00	10,079,946.48			
				03/14/01	03/15/01		4.421		75,781.25	-14,083.98			
				03/15/03	03/15/01	SALE	4.250	-10,000,000.00	-9,925,000.00	10,079,946.48			
38516 BK AMER C.D.		19	40	03/06/01	03/06/01	MAT	6.670	-25,000,000.00	-25,000,000.00	-838,381.94			
				04/02/01	03/06/01		6.670			25,838,381.94			
38517 BK AMER C.D.		19	40	03/20/01	03/20/01	MAT	6.670	-25,000,000.00	-25,000,000.00	-903,229.17			
				04/02/01	03/20/01		6.670			25,903,229.17			
38548 BK AMER C.D.		19	40	03/27/01	03/27/01	MAT	6.640	-9,600,000.00	-9,600,000.00	-297,472.00			
				04/02/01	03/27/01		6.640			9,897,472.00			
38549 BK AMER C.D.		19	40	03/27/01	03/27/01	MAT	6.640	-4,000,000.00	-4,000,000.00	-123,946.67			
				04/02/01	03/27/01		6.640			4,123,946.67			
38550 BK AMER C.D.		19	40	03/27/01	03/27/01	MAT	6.640	-7,000,000.00	-7,000,000.00	-216,906.67			
				04/02/01	03/27/01		6.640			7,216,906.67			
38551 BK AMER C.D.		19	40	03/27/01	03/27/01	MAT	6.640	-13,000,000.00	-13,000,000.00	-402,826.67			
				04/02/01	03/27/01		6.640			13,402,826.67			
38552 BK AMER C.D.		19	40	03/27/01	03/27/01	MAT	6.640	-16,400,000.00	-16,400,000.00	-508,181.33			
				04/02/01	03/27/01		6.640			16,908,181.33			
38553 BK AMER C.D.		19	40	03/20/01	03/20/01	MAT	6.640	-12,000,000.00	-12,000,000.00	-356,346.67			
				04/02/01	03/20/01		6.640			12,556,346.67			
38557 BK AMER C.D.		19	40	03/31/01	03/31/01	MAT	6.640	-50,000,000.00	-50,000,000.00	-1,420,222.22			
				04/02/01	03/31/01		6.640			51,420,222.22			
38559 FEDERAL NMTL MTG ASSN		19	40	03/29/01	03/29/01	MAT	6.330	-13,000,000.00	-12,613,694.17	-386,305.83			
				04/02/01	03/29/01		6.524			13,000,000.00			
38570 UNITED STATES TREAS BI		19	40	03/22/01	03/14/01	SALE	5.995	-25,000,000.00	-24,350,541.67	-616,152.77			
				03/14/01	03/14/01		6.155		645,458.33	24,973,055.56			
38592 BK AMER C.D.		19	40	03/21/01	03/21/01	MAT	6.610	-50,000,000.00	-50,000,000.00	-1,230,194.44			
				04/02/01	03/21/01		6.610			51,230,194.44			
38621 UNITED STATES TREAS BI		19	40	03/01/01	03/01/01	MAT	6.000	-25,000,000.00	-24,618,305.56	-381,694.44			
				04/02/01	03/01/01		6.134			25,000,000.00			
38628 SALOMON SB C/P		19	89	03/02/01	03/02/01	MAT	6.350	-40,000,000.00	-39,383,666.67	-616,333.33			
				04/02/01	03/02/01		6.551			40,000,000.00			

ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

03/01/01 TO 03/31/01
SETTLEMENT DATE BASIS

28 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE/SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL	FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38642	FEDERAL NATL MTG ASSN	19	40	11/02/01	03/29/01	SALE	5.740	-27,000,000.00		-25,609,485.00	-452,025.00	-209,280.00
				03/29/01	03/29/01		6.052			1,390,515.00		26,270,790.00
38652	FEDL HOME LOAN BK CONS	19	40	03/14/01	03/14/01	MAT	6.180	-10,000,000.00		-9,854,083.33	-145,916.67	10,000,000.00
				04/02/01	03/14/01		6.272					
38653	FEDERAL NATL MTG ASSN	19	40	03/26/01	03/26/01	MAT	6.180	-5,000,000.00		-4,916,741.67	-83,258.33	5,000,000.00
				04/02/01	03/26/01		6.285					
38657	FEDL HOME LOAN BK CONS	19	40	03/14/01	03/14/01	SALE	6.080	-20,000,000.00		-19,692,116.67	-263,900.00	19,962,300.00
				03/14/01	03/14/01		6.185			307,883.33		
38666	FEDL HOME LN MTG CORP	19	40	03/02/01	03/09/01	MAT	5.520	-10,000,000.00		-9,908,000.00	-92,000.00	10,000,000.00
				04/02/01	03/09/01		5.571					
38677	FEDL HOME LN MTG CORP	19	40	03/13/01	03/13/01	MAT	5.580	-15,000,000.00		-14,872,125.00	-127,875.00	15,000,000.00
				04/02/01	03/13/01		5.628					
38678	FEDL HOME LN MTG CORP	19	40	03/15/01	03/15/01	MAT	5.580	-2,000,000.00		-1,982,330.00	-17,670.00	2,000,000.00
				04/02/01	03/15/01		5.630					
38679	BK AMER C.D.	19	40	03/27/01	03/27/01	MAT	5.700	-50,000,000.00		-50,000,000.00	-546,250.00	50,546,250.00
				04/02/01	03/27/01		5.700					
38682	MERRILL LYNCH C/P	19	45	03/23/01	03/23/01	MAT	5.570	-20,000,000.00		-19,801,955.56	-198,044.44	20,000,000.00
				04/02/01	03/23/01		5.626					
38697	FEDL HOME LN MTG CORP	19	45	03/27/01	03/27/01	MAT	5.330	-10,000,000.00		-9,925,972.22	-74,027.78	10,000,000.00
				04/02/01	03/27/01		5.370					
38698	FEDERAL NATL MTG ASSN	19	40	03/27/01	03/15/01	SALE	5.370	-15,000,000.00		-14,888,958.33	-84,391.67	14,973,900.00
				03/14/01	03/15/01		5.370			111,041.67		
38724	BK AMER C.D.	19	40	07/03/01	03/02/01	PURC	4.920	9,600,000.00		9,600,000.00		-9,600,000.00
				03/02/01	03/02/01		4.920					
38725	BK AMER C.D.	19	40	07/03/01	03/02/01	PURC	4.920	15,400,000.00		15,400,000.00		-15,400,000.00
				03/02/01	03/02/01		4.920					
38726	FEDL HOME LN MTG CORP	19	40	02/28/02	03/02/01	PURC	4.930	10,000,000.00		9,543,225.00		-9,543,225.00
				03/02/01	03/02/01		4.747			-456,775.00		
38727	FEDL HOME LN MTG CORP	19	40	09/24/01	03/05/01	PURC	4.630	10,000,000.00		9,738,919.44		-9,738,919.44
				03/05/01	03/05/01		4.754			-261,080.56		
38728	MERRILL LYNCH C/P	19	45	05/08/01	03/07/01	PURC	5.000	50,000,000.00		49,569,444.44		-49,569,444.44
				03/07/01	03/07/01		5.043			-430,555.56		
38729	FEDERAL NATL MTG ASSN	19	40	02/22/02	03/09/01	PURC	4.520	2,000,000.00		1,912,111.11		-1,912,111.11
				03/08/01	03/09/01		4.728			-87,888.89		
38730	FEDERAL NATL MTG ASSN	19	40	02/22/02	03/09/01	PURC	4.520	2,000,000.00		1,912,111.11		-1,912,111.11
				03/08/01	03/09/01		4.728			-87,888.89		
38731	FEDERAL NATL MTG ASSN	19	40	02/22/02	03/09/01	PURC	4.520	2,000,000.00		1,912,111.11		-1,912,111.11
				03/08/01	03/09/01		4.728			-87,888.89		
38732	FEDERAL NATL MTG ASSN	19	40	02/22/02	03/09/01	PURC	4.520	2,000,000.00		1,912,111.11		-1,912,111.11
				03/08/01	03/09/01		4.728			-87,888.89		
38733	FEDERAL NATL MTG ASSN	19	40	02/22/02	03/09/01	PURC	4.520	1,000,000.00		956,055.56		-956,055.56
				03/08/01	03/09/01		4.728			-43,944.44		
38734	FEDL HOME LN MTG CORP	19	40	02/28/02	03/09/01	PURC	4.530	7,000,000.00		6,687,115.55		-6,687,115.55
				03/08/01	03/09/01		4.731			-312,884.45		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT
03/01/01 TO 03/31/01
SETTLEMENT DATE BASIS
28 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN) / (LOSS)
MEMO		CASH DATE	ENTRY	SETTLE	TYPE YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT / (ACCRET)	SETTLEMENT
38735	FEDL HOME LN MTG CORP	19	40	02/28/02	03/09/01	PURC	4.530	8,000,000.00	7,642,417.77
				03/08/01	03/09/01		4.731		-357,582.23
38736	FEDL HOME LN MTG CORP	19	40	02/28/02	03/09/01	PURC	4.530	8,000,000.00	7,642,417.77
				03/08/01	03/09/01		4.731		-357,582.23
38737	FEDL HOME LN MTG CORP	19	40	02/28/02	03/09/01	PURC	4.530	3,000,000.00	2,865,906.69
				03/08/01	03/09/01		4.731		-134,093.31
38738	FEDL HOME LN MTG CORP	19	40	09/21/01	03/09/01	PURC	4.620	9,000,000.00	8,773,620.00
				03/08/01	03/09/01		4.733		-226,380.00
38739	FEDL HOME LOAN BK CONS	19	40	08/30/01	03/09/01	PURC	4.650	4,000,000.00	3,910,100.00
				03/08/01	03/09/01		4.757		-89,900.00
38740	FEDL HOME LN MTG CORP	19	40	09/13/01	03/14/01	PURC	4.610	24,000,000.00	23,437,580.00
				03/14/01	03/14/01		4.721		-562,420.00
38741	FEDL FARM CRED BK CONS	19	40	06/13/01	03/15/01	PURC	4.730	20,000,000.00	19,763,500.00
				03/14/01	03/15/01		4.787		-236,500.00
38742	FEDL HOME LN MTG CORP	19	40	09/28/01	03/15/01	PURC	4.540	25,000,000.00	24,378,902.78
				03/14/01	03/15/01		4.656		-621,097.22
38743	BNY INT (142354.90)	19	99	05/30/01	03/01/01	PURC	5.550	25,000,000.00	25,000,000.00
				03/14/01	03/01/01		5.550		
				03/14/01	03/01/01	SALE	5.550	-25,000,000.00	-25,000,000.00
38744	FEDL HOME LN MTG CORP	19	40	07/23/01	03/23/01	PURC	4.500	50,000,000.00	49,237,500.00
				03/26/01	03/23/01		4.570		-762,500.00
38745	WELLS FARGO C/P	19	41	04/24/01	03/23/01	PURC	4.900	30,000,000.00	29,869,333.33
				03/26/01	03/23/01		4.921		-130,666.67
38746	COMMERCIAL PAPER DISC	19	41	06/04/01	03/23/01	PURC	4.600	9,600,000.00	9,510,000.00
				03/26/01	03/23/01		4.667		-90,000.00
38747	COMMERCIAL PAPER DISC	19	41	06/04/01	03/23/01	PURC	4.600	4,400,000.00	4,359,411.11
				03/26/01	03/23/01		4.592		-40,588.89
38748	WELLS FARGO C/P	19	41	06/19/01	03/23/01	PURC	4.590	30,000,000.00	29,663,400.00
				03/26/01	03/23/01		4.642		-336,600.00
38749	WELLS FARGO C/P	19	41	06/25/01	03/23/01	PURC	4.590	15,000,000.00	14,820,225.00
				03/26/01	03/23/01		4.646		-179,775.00
38750	WELLS FARGO C/P	19	41	06/25/01	03/23/01	PURC	4.590	10,000,000.00	9,880,150.00
				03/26/01	03/23/01		4.646		-119,850.00
38751	T NOTE (100.26)	19	40	02/15/04	03/21/01	PURC	4.750	15,000,000.00	15,166,451.14
				03/26/01	03/21/01		4.453		-186,451.14
38752	T NOTE (100.26)	19	87	02/15/04	03/21/01	PURC	4.750	10,000,000.00	10,124,300.76
				03/26/01	03/21/01		4.453		-124,300.76
38753	T NOTE (100.26)	19	89	02/15/04	03/21/01	PURC	4.750	10,000,000.00	10,124,300.76
				03/26/01	03/21/01		4.453		-124,300.76
38754	T NOTE (100.29)	19	40	02/15/04	03/27/01	PURC	4.750	20,000,000.00	20,284,655.88
				03/26/01	03/27/01		4.414		-281,655.88
38755	T NOTE (100.29)	19	45	02/15/04	03/27/01	PURC	4.750	20,000,000.00	20,279,972.38
				03/26/01	03/27/01		4.422		-279,972.38

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/01 TO 03/31/01
SETTLEMENT DATE BASIS
28 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY /ENRRY	TRADE/ SETTLE	TXN TYP	Coupon YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38756	T NOTE (100.29)	19	87 02/15/04	03/27/01	PURC	4.750	20,000,000.00	20,283,097.38		
			03/26/01	03/27/01		4.417		283,097.38		-20,283,097.38
38757	T NOTE (100.29)	19	89 02/15/04	03/27/01	PURC	4.750	20,000,000.00	20,286,222.38		
			03/26/01	03/27/01		4.411		286,222.38		-20,286,222.38
38758	FEDL HOME LN MTG CORP	19	40 03/15/02	03/27/01	PURC	4.220	13,000,000.00	12,462,067.22		
			03/26/01	03/27/01		4.402		-537,952.78		-12,462,067.22
38759	FEDL HOME LN MTG CORP	19	40 05/22/01	03/27/01	PURC	4.690	5,000,000.00	4,963,525.00		
			03/26/01	03/27/01		4.724		-36,475.00		-4,963,525.00
38760	FEDL HOME LN MTG CORP	19	40 05/22/01	03/27/01	PURC	4.690	7,000,000.00	6,948,932.00		
			03/26/01	03/27/01		4.724		-51,068.00		-6,948,932.00
38761	FEDL HOME LN MTG CORP	19	40 05/22/01	03/27/01	PURC	4.690	7,000,000.00	6,948,932.00		
			03/26/01	03/27/01		4.724		-51,068.00		-6,948,932.00
38762	FEDL HOME LN MTG CORP	19	40 05/22/01	03/27/01	PURC	4.690	1,000,000.00	992,699.89		
			03/26/01	03/27/01		4.727		-7,300.11		-992,699.89
38763	T NOTE (100.21)	19	40 02/15/04	03/28/01	PURC	4.750	10,000,000.00	10,119,173.00		
			03/28/01	03/29/01		4.509		119,173.00		-10,119,173.00
38764	T NOTE (100.21)	19	87 02/15/04	03/28/01	PURC	4.750	10,000,000.00	10,117,610.50		
			03/28/01	03/29/01		4.515		117,610.50		-10,117,610.50
38765	FEDL FARM CRED BK CONS	19	40 11/02/01	03/28/01	PURC	4.420	5,000,000.00	4,866,172.22		
			03/28/01	03/29/01		4.542		-133,827.78		-4,866,172.22
38766	FEDL HOME LOAN BK CONS	19	40 03/28/01	03/28/01	PURC	4.440	5,000,000.00	4,888,383.33		
			03/28/01	03/29/01		4.541		-111,616.67		-4,888,383.33
38767	FEDL HOME LN MTG CORP	19	40 02/28/02	03/28/01	PURC	4.310	2,000,000.00	1,919,546.67		
			03/28/01	03/29/01		4.491		-80,453.33		-1,919,546.67
38768	FEDL FARM CRED BK CONS	19	40 06/12/01	03/29/01	PURC	4.640	14,000,000.00	13,846,622.22		
			03/29/01	03/29/01		4.691		-153,377.78		-13,846,622.22
38769	FEDL HOME LOAN BK CONS	19	40 06/20/01	03/29/01	PURC	4.660	1,500,000.00	1,483,884.17		
			03/29/01	03/29/01		4.711		-16,115.83		-1,483,884.17
38770	FEDL HOME LOAN BK CONS	19	40 09/26/01	03/29/01	PURC	4.440	11,000,000.00	10,754,443.33		
			03/29/01	03/29/01		4.541		-245,556.67		-10,754,443.33

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

May 7, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past ten months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 131,726,929	Earned Interest Yield
Total Net Earnings	\$ 142,270,944	Pooled Funds 6.211%
Average Age of Portfolio	233 Days	All Funds 6.231%

Total cost of the securities on hand on April 30, 2001 was \$2,959,804,556 with a market value of \$2,975,664,271 plus fixed assets accrued earnings of \$21,373,087.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of April 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on April 30, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of April 2001.

Very truly yours,

DOCUMENTS DEPT.

Susan Leal
Treasurer

MAY 11 2001

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel
Transportation Authority - A. Nash
San Francisco Public Library - 2 copies

CITY / COUNTY OF SAN FRANCISCO
 M R. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
 4/01/01 THROUGH 4/30/01

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,219,899.56	.00	.00	N/A	8,219,899.56
TOTAL NET EARNINGS THIS PERIOD:	14,554,091.68	.00	.00	N/A	14,554,091.68
AVERAGE DAILY PORTFOLIO BALANCE:	3,019,698,204.12	.00	.00	N/A	3,019,698,204.12
EARNED INCOME YIELD THIS PERIOD:	5.864	.000	.000	N/A	5.864
END OF PERIOD PORTFOLIO BALANCE:	2,959,804,556.18	.00	.00	N/A	2,959,804,556.18
CURRENT AMORTIZED BOOK VALUE:	2,963,224,532.56	.00	.00	N/A	2,963,224,532.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.499	.000	.000	N/A	5.499
WEIGHTED AVERAGE DAYS TO MATURITY:	232.68	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	232.68	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.864

(SIRPT)

CITY / COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 4/30/01
 MAJOR SORT KEY IS ICC#

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SUMMARY DESCRIPTION

		COUN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Investment Type) 11	TREASURY BILLS	5.300	5.465	96.993	68,000,000.00	65,955,285.28
(Investment Type) 12	TREASURY NOTES	5.422	5.769	99.333	1,065,005,000.00	1,057,903,326.74
(Investment Type) 41	FNMA DISCOUNT NOTES	5.269	5.494	96.017	240,275,000.00	230,703,999.26
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	4.683	4.767	98.251	44,000,000.00	43,230,261.11
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	5.377	5.512	97.605	485,429,000.00	473,805,245.71
(Investment Type) 44	FMC DISCOUNT NOTES	4.602	4.729	97.301	396,500,000.00	385,797,951.96
(Investment Type) 81	COMMERCIAL PAPER DISC	4.805	4.851	99.047	429,500,000.00	425,408,486.12
(Investment Type) 91	NEGOTIABLE C.D.'S	6.004	6.004	100.000	277,000,000.00	277,000,000.00
	REPORT TOTALS	5.248	5.440	98.473	3,005,709,000.00	2,959,804,556.18
	ASSETS					
	FIXED					

(REPART)

CITY OF COUNTY OF SAN FRANCISCO
 DANIEL DAILY
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 04/30/01
 MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
38601	UNITED STATES TREAS BILLS	11/20/00 05/31/01	912795GJ4	19	9902	6.0400	9,000,000.00	8,971,875.00	244,687.50	17,187.50
38611	UNITED STATES TREAS BILLS	11/20/00 05/31/01	912795GJ4	40	000	6.2428	8,710,000.00	99,6875000000	570,712.50	40,062.50
38707	UNITED STATES TREAS BILLS	02/15/01 08/16/01	912795G08	19	9930	4.8250	20,323,600.00	99,6875000000	201,041.67	61,819.44
38709	UNITED STATES TREAS BILLS	02/21/01 08/16/01	912795G08	19	9906	4.9456	19,512,138.89	98,8750000000	36,340.00	11,353.33
38710	UNITED STATES TREAS BILLS	02/21/01 11/29/01	912795HM6	19	928	4.5550	14,000,000.00	98,8750000000	122,225.83	60,534.45
SUBTOTAL	(Investment Type)	11	TREASURY BILLS	2.25% (M)		5.2995	68,000,000.00	67,321,250.00	1,175,007.50	190,957.22
36757	T NOTE	05/15/98 05/15/01	9128274E9	19	100	5.6250	30,009,375.00	30,018,750.00	778,487.57	9,375.00
36761	T NOTE	05/15/98 05/15/01	9128274E9	19	100	5.6250	30,009,375.00	100,018,750.00	778,487.57	9,375.00
38638	T NOTE	12/14/00 07/31/01	9128275L2	19	931	5.5000	50,000,000.00	100,062500000	683,701.66	343,750.00
35192	T NOTE	08/15/96 08/15/01	912827B92	19	100	7.8750	49,883,750.00	100,375000000	114,209.25	269,671.87
35213	T NOTE	09/03/96 08/31/01	912827Z39	19	100	8.5648	6,806,890.63	101,093750000	54,755.43	97,656.25
35214	T NOTE	09/03/96 08/31/01	912827Z39	19	100	6.7804	5,000,000.00	100,781250000	54,755.43	97,656.25
35215	T NOTE	09/03/96 08/31/01	912827Z39	19	100	6.7804	5,000,000.00	100,781250000	54,755.43	97,656.25
35254	T NOTE	09/03/96 08/31/01	912827Z39	19	100	6.7804	5,000,000.00	100,781250000	54,755.43	97,656.25
37787	T NOTE	08/31/99 08/31/01	9128275P3	19	100	7.1516	5,000,000.00	100,781250000	54,755.43	97,656.25
37788	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.6130	4,989,453.13	100,468750000	46,331.52	33,984.37
37789	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.3498	9,990,700.00	100,468750000	92,663.04	56,175.00
37790	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37791	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37792	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37793	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37794	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37795	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37796	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37797	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37798	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37799	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37800	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37801	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37802	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37803	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37804	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37805	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37806	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37807	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37808	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37809	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37810	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37811	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37812	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37813	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37814	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37815	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37816	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37817	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37818	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37819	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37820	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37821	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37822	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37823	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37824	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37825	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37826	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37827	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37828	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37829	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37830	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37831	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37832	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37833	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37834	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37835	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37836	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37837	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37838	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37839	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37840	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37841	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37842	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37843	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37844	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37845	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37846	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37847	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37848	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37849	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37850	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37851	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37852	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37853	T NOTE	08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	100,468750000	92,663.04	56,175.00
37854	T NOTE									

(PAGES)

INVESTMENTS OUTSTANDING AS OF 04/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN YTM	RATE TR	PAR/ BOOK	SHARES	MARKET MARKET PRICE	CURR PRICE	ACCR INT	UNREALIZED GAIN	LOSS
37794 T	NOTE (99.21) 08/31/99 08/31/01	912827583	19	100	5.5000	5,000,000.00	5,024,437.50	100.468750000	46,331.52	41,015.62			
37795 T	NOTE (99.30) 08/31/99 08/31/01	912827583	19	5530	5.5000	10,000,000.00	10,066,875.00	100.468750000	92,663.04	55,275.00			
38415 T	NOTE (99.14) 11/27/00 08/31/01	912827583	19	100	5.5000	45,000,000.00	45,210,937.50	100.468750000	416,983.70	474,609.37			
38416 T	NOTE (99.21) 12/14/00 08/31/01	912827583	19	931	5.5000	50,000,000.00	50,234,375.00	100.468750000	463,315.22	417,968.75			
38856 T	NOTE (99.26) 12/21/00 08/31/01	912827583	19	100	5.5000	45,000,000.00	45,210,937.50	100.468750000	416,983.70	304,101.56			
38858 T	NOTE (99.28) 12/28/00 08/31/01	912827583	19	100	5.5000	25,000,000.00	25,111,875.50	100.468750000	231,657.61	154,286.87			
38859 T	UNITED STATES TREAS NTS 12/01/00 10/31/01	912827589	19	100	5.8750	24,962,880.63	26,227,500.00	100.875000000	4,150.82	278,281.25			
37994 T	NOTE (99.23) 11/30/99 11/30/01	912827205	19	100	6.0306	25,000,000.00	25,250,000.00	101.000000000	613,324.18	322,265.62			
37995 T	NOTE (99.23) 11/30/99 11/30/01	912827205	19	100	6.0306	25,000,000.00	25,250,000.00	101.000000000	613,324.18	322,265.62			
35462 T	NOTE 12/31/96 12/31/01	912827261	19	100	6.1250	10,000,000.00	10,131,250.00	101.312500000	204,730.66	154,687.50			
35521 T	NOTE (99.10) 01/31/97 01/31/02	912827266	19	1	6.2500	20,000,000.00	20,312,500.00	101.562500000	310,773.48	651,131.25			
35523 T	NOTE (99.11) 01/31/97 01/31/02	912827266	19	1	6.2500	19,661,368.75	6,093,750.00	101.562500000	93,232.04	134,062.50			
35524 T	NOTE (99.12) 01/31/97 01/31/02	912827266	19	100	6.4092	5,959,687.50	5,078,125.00	101.562500000	77,693.37	89,775.00			
35526 T	NOTE (99.16) 01/31/97 01/31/02	912827266	19	100	6.3051	4,988,350.00	101.562500000	101.562500000	155,386.74	207,812.50			
35527 T	NOTE (99.16) 01/31/97 01/31/02	912827266	19	100	6.2500	9,948,437.50	101.562500000	101.562500000	155,386.74	203,125.00			
35528 T	NOTE (99.16) 01/31/97 01/31/02	912827266	19	100	6.2500	9,953,125.00	101.562500000	101.562500000	155,386.74	207,031.25			
38096 T	NOTE (99.18) 01/31/00 01/31/02	912827586	19	1	6.3750	8,000,000.00	8,000,000.00	101.656250000	126,795.58	168,125.00			
38097 T	NOTE (99.25) 01/31/00 01/31/02	912827586	19	100	6.3750	7,964,375.00	8,132,500.00	101.656250000	126,795.58	151,875.00			
38098 T	NOTE (99.25) 01/31/00 01/31/02	912827586	19	100	6.3750	7,980,625.00	8,132,500.00	101.656250000	126,795.58	151,875.00			
38099 T	NOTE (99.18) 01/31/00 01/31/02	912827586	19	100	6.3750	7,980,625.00	8,132,500.00	101.656250000	126,795.58	167,500.00			
38100 T	NOTE (99.25) 01/31/00 01/31/02	912827586	19	100	6.3750	7,964,375.00	8,132,500.00	101.656250000	126,795.58	151,250.00			
38101 T	NOTE (99.18) 01/31/00 01/31/02	912827586	19	100	6.3750	7,980,625.00	8,132,500.00	101.656250000	126,795.58	167,500.00			
35724 T	NOTE (99.16) 04/30/97 04/30/02	912827280	19	1	6.6250	10,000,000.00	10,243,750.00	102.437500000	1,800.27	297,150.00			
38374 T	NOTE (99.16) 06/30/00 06/30/02	912827277	19	100	6.2500	25,000,000.00	25,585,937.50	102.343750000	522,272.10	712,890.62			

INVESTMENTS OUTSTANDING AS OF 04/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CUR RATE YTM TR	PAR/SHPARS	BOOK	MARKET PRICE	CURR ACQR PRICE	SOURCE	UNREALIZED LOSS
A 38796 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,000,000.00	10,046,875.00	98,411.60	-22,656.25	35.80%	17,677,066.60
A 38797 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4838	10,448,260.53	100,468750000	98,411.60	-21,875.00	35.80%	17,677,066.60
A 38799 T	NOTE (100.20)	04/16/01	02/15/04	9128275A6	19	100	4.4868	10,447,479.28	100,468750000	98,411.60	-21,875.00	35.80%	17,677,066.60
A 38803 T	NOTE (100.12)	04/17/01	02/15/04	9128275A6	19	100	4.5222	10,000,000.00	10,046,875.00	98,411.60	-21,875.00	35.80%	17,677,066.60
A 37949 T	NOTE (99.17)	04/17/01	02/15/04	9128275F5	19	100	4.7500	25,000,000.00	25,117,187.50	246,029.00	12,500.00	35.80%	17,677,066.60
A 38273 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	25,089,947.34	20,468750000	484,392.27	837,500.00	35.80%	17,677,066.60
A 38274 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	19,506,250.00	20,343,750.00	242,196.13	704,687.50	35.80%	17,677,066.60
A 38275 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	9,467,187.50	10,171,875.00	242,196.13	706,250.00	35.80%	17,677,066.60
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	9,465,625.00	10,171,875.00	242,196.13	706,250.00	35.80%	17,677,066.60
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	9,467,187.50	10,171,875.00	242,196.13	706,250.00	35.80%	17,677,066.60
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	20,000,000.00	20,343,750.00	484,392.27	1,409,375.00	35.80%	17,677,066.60
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	18,934,375.00	101,718750000	484,392.27	1,409,375.00	35.80%	17,677,066.60
SUBTOTAL (Investment Type) 12 TREASURY NOTES 35.80% (M)													
5,7424													
1057903326.74													
1073033893.75													
15,505,862.83													
A 38620	FEDERAL NATL MTG ASSN DISC N	11/29/00	05/24/01	315894F21	19	100	6.2700	15,000,000.00	15,000,000.00	14,958,120.83	399,712.50	18,208.33	18,208.33
A 38771	FEDERAL NATL MTG ASSN DISC N	04/04/01	05/24/01	315894F21	19	924	4.7000	15,000,000.00	14,958,120.83	52,875.00	3,162.50	3,162.50	3,162.50
A 38714	FEDERAL NATL MTG ASSN DISC N	04/04/01	05/24/01	315894H82	19	100	4.7309	14,902,083.33	99,940,519.44	94,066.67	8,302.77	8,302.77	8,302.77
A 38562	FEDERAL NATL MTG ASSN DISC N	02/22/01	06/19/01	315894H88	19	9530	6.2500	20,000,000.00	19,876,183.33	701,388.85	53,266.66	53,266.66	53,266.66
A 38691	FEDERAL NATL MTG ASSN DISC N	10/11/00	06/21/01	315894H73	19	9530	4.3450	15,000,000.00	14,885,186.67	175,135.42	19,093.75	19,093.75	19,093.75
A 38574	FEDERAL NATL MTG ASSN DISC N	02/05/01	07/05/01	315894M5	19	100	6.4982	4,701,288.89	4,911,667.50	165,479.17	44,919.44	44,919.44	44,919.44
A 38575	FEDERAL NATL MTG ASSN DISC N	10/18/00	10/05/01	315894M5	19	100	6.1050	20,000,000.00	19,646,750.00	661,375.00	179,241.67	179,241.67	179,241.67
A 38685	FEDERAL NATL MTG ASSN DISC N	01/26/01	10/05/01	315894M5	19	926	4.9706	18,800,133.33	98,233700000				
A 38643	FEDERAL NATL MTG ASSN DISC N	01/26/01	10/05/01	315894M5	19	926	4.9706	18,800,133.33	98,233700000				
A 38781	FEDERAL NATL MTG ASSN DISC N	12/18/00	11/02/01	315894N76	19	930	5.7400	23,000,000.00	22,523,676.39	506,076.67	202,112.50	202,112.50	202,112.50
A 38669	FEDERAL NATL MTG ASSN DISC N	04/09/01	11/02/01	315894N76	19	9004	6.0517	21,815,487.22	14,688,354.17	38,316.67	11,562.50	11,562.50	11,562.50
A 38633	FEDERAL NATL MTG ASSN DISC N	01/08/01	11/16/01	315894N76	19	902	4.9200	14,639,475.00	97,32902777778				
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	315894N76	19	9530	5.1391	4,775,000.00	4,666,627.59	73,741.92	23,491.67	23,491.67	23,491.67
A 38633	FEDERAL NATL MTG ASS												

(REPRINT)

C O U N T Y O F S A N F R A N C I S C O
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INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/01

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RUN: 05/02/01 00:04:54

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	P/R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38625	FEDL HOME LOAN BK CONS DISC	12/04/00	05/23/01	313385FY7	19	100	6.1800	25,000,000.00	24,933,541.67	635,166.66	27,958.34
A 38720	FEDL HOME LOAN BK CONS DISC	12/04/00	05/23/01	313385GA8	19	100	6.3658	24,270,416.67	99,7341666667	172,900.00	7,866.67
A 38626	FEDL HOME LOAN BK CONS DISC	02/27/01	05/25/01	313385GH3	19	100	4.9907	20,000,000.00	19,942,000.00	SINGARD	178,000.00
A 38634	FEDL HOME LOAN BK CONS DISC	12/04/00	06/01/01	313385GH3	19	9930	6.1500	15,000,000.00	14,943,812.50	379,250.00	23,250.00
A 38783	FEDL HOME LOAN BK CONS DISC	12/11/00	06/01/01	313385GH3	19	100	6.3440	14,541,312.50	99,6254166667	SINGARD	708,525.00
A 38783	FEDL HOME LOAN BK CONS DISC	04/09/01	06/06/01	313385GN0	19	9901	4.5500	39,135,700.00	99,6254166667	SINGARD	43,400.00
A 38789	FEDL HOME LOAN BK CONS DISC	03/29/01	06/20/01	313385HC3	19	1900	4.5836	4,963,347.22	4,978,250.00	13,902.78	1,000.00
A 38576	FEDL HOME LOAN BK CONS DISC	10/18/00	06/27/01	313385HK5	19	100	6.2000	1,483,884.17	1,490,997.50	6,407.50	645.83
A 38668	FEDL HOME LOAN BK CONS DISC	01/08/01	07/06/01	313385HU3	19	925	5.1000	45,000,000.00	44,650,200.00	720,375.00	26,362.50
A 38676	FEDL HOME LOAN BK CONS DISC	01/17/01	07/11/01	313385H22	19	892	5.2327	4,858,875.00	99,4222666667	SINGARD	70,950.00
A 38689	FEDL HOME LOAN BK CONS DISC	01/26/01	07/18/01	313385JG2	19	923	5.3033	11,623,020.83	14,874,566.67	224,033.34	27,512.50
A 38686	FEDL HOME LOAN BK CONS DISC	01/26/01	07/20/01	313385JG6	19	9930	5.2507	8,000,000.00	99,1637777778	SINGARD	20,973.34
A 38699	FEDL HOME LOAN BK CONS DISC	02/07/01	08/08/01	313385KD7	19	9530	4.9508	50,000,000.00	10,898,946.67	148,622.22	20,973.34
A 38705	FEDL HOME LOAN BK CONS DISC	02/14/01	08/08/01	313385LBD	19	879	4.6500	4,000,000.00	98,8560000000	SINGARD	15,644.44
A 38739	FEDL HOME LOAN BK CONS DISC	03/09/01	08/30/01	313385ME3	19	100	4.4400	5,000,000.00	99,0577777778	SINGARD	105,187.50
A 38766	FEDL HOME LOAN BK CONS DISC	03/29/01	09/26/01	313385ME3	19	1301	4.5414	4,868,383.33	49,428,000.00	567,743.05	54,312.50
A 38770	FEDL HOME LOAN BK CONS DISC	03/29/01	09/26/01	313385ME3	19	1301	4.4400	11,000,000.00	98,3144444444	SINGARD	261,250.00
A 38784	FEDL HOME LOAN BK CONS DISC	04/09/01	09/26/01	313385ME3	19	9906	4.2800	12,000,000.00	11,797,733.33	30,000.00	4,933.33
A 38636	FEDL HOME LOAN BK CONS DISC	12/12/00	09/28/01	313385MG8	19	9901	5.8200	25,000,000.00	98,3144444444	SINGARD	181,250.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 16.108 (M)							5.3771	485,429,000.00	482,471,466.42	7,986,577.92	679,602.79
							5.5122	473,805,245.71	99,39073000000		
A 38759	FEDL HOME LN MFG CORP DISC N	01/27/01	05/22/01	313397FX4	19	876	4.6900	5,000,000.00	4,987,312.50	22,796.88	990.62
A 38760	FEDL HOME LN MFG CORP DISC N	03/27/01	05/22/01	313397FX4	19	928	4.6900	7,000,000.00	6,982,227.50	31,917.50	1,388.00
A 38761	FEDL HOME LN MFG CORP DISC N	03/27/01	05/22/01	313397FX4	19	887	4.6900	7,000,000.00	6,982,227.50	31,917.50	1,388.00
							4.7244	6,948,932.00	99,74625000000	SINGARD	
							4.7244	6,948,932.00	99,74625000000	SINGARD	

INVESTMENTS OUTSTANDING AS OF 04/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	SAFE	INT RATE	PAR/SHARES	BOOK	MARKET VALUE	CURR ACGR	INT UNREALIZED GAIN
							YTM TR			MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
38762	FEDL HOME LN MTG CORP DISC N	03/27/01 05/22/01	313397FM4	19	100	4.6900		1,000,000.00		997,462.50	4,562.57	200.04
38772	FEDL HOME LN MTG CORP DISC N	04/04/01 07/05/01	313397HT1	19	1	4.5700		992,699.89		99,746,520,000.00	73,691.25	12,810.42
38777	FEDL HOME LN MTG CORP DISC N	04/04/01 07/05/01	313397HT1	19	000	4.6240		21,248,905.83		99,123,444,444.44	SINGARD	
38744	FEDL HOME LN MTG CORP DISC N	04/04/01 07/05/01	313397JM4	19	924	4.5700		5,000,000.00		4,961,722.22	17,137.50	2,979.16
38740	FEDL HOME LN MTG CORP DISC N	03/23/01 07/22/01	313397LRO	19	100	4.6240		50,000,000.00		99,234,444,444.44	243,750.00	29,972.22
38740	FEDL HOME LN MTG CORP DISC N	03/14/01 09/13/01	313397LZ2	19	859	4.5697		49,237,500.00		99,022,444,444.44	SINGARD	
38706	FEDL HOME LN MTG CORP DISC N	02/14/01 09/21/01	313397LZ2	19	930	4.6800		24,537,580.00		23,631,000.00	147,520.00	45,900.00
38715	FEDL HOME LN MTG CORP DISC N	02/23/01 09/21/01	313397LZ2	19	930	4.8800		24,257,833.33		98,462,500,000.00	SINGARD	
38721	FEDL HOME LN MTG CORP DISC N	02/27/01 09/21/01	313397LZ2	19	100	4.8200		24,592,847.22		24,592,847.22	257,555.56	77,455.33
38722	FEDL HOME LN MTG CORP DISC N	02/27/01 09/21/01	313397LZ2	19	100	4.9594		19,437,666.67		19,674,277.88	179,411.11	57,200.00
38728	FEDL HOME LN MTG CORP DISC N	02/27/01 09/21/01	313397LZ2	19	900	4.7392		50,000,000.00		49,185,634.44	411,250.00	119,166.66
38727	FEDL HOME LN MTG CORP DISC N	03/05/01 09/24/01	313397MC2	19	931	4.6300		10,000,000.00		9,833,722.22	73,308.33	21,494.45
38742	FEDL HOME LN MTG CORP DISC N	03/15/01 09/28/01	313397MG3	19	100	4.7541		25,000,919.44		98,337,222,222.22	SINGARD	
38745	FEDL HOME LN MTG CORP DISC N	04/09/01 10/05/01	313397MF3	19	9903	4.6557		24,378,902.78		24,575,000.00	148,180.56	47,916.66
38716	FEDL HOME LN MTG CORP DISC N	02/23/01 11/19/01	313397FL9	19	929	4.2792		19,583,327.78		19,644,133.33	51,211.11	9,594.44
38723	FEDL HOME LN MTG CORP DISC N	02/27/01 12/28/01	313397RB9	19	100	4.4963		5,000,000.00		4,887,216.67	44,387.50	21,041.67
38664	FEDL HOME LN MTG CORP DISC N	01/08/01 01/03/02	313397RH6	19	902	4.7751		24,031,000.00		97,744,333,333.33	200,812.50	95,395.83
38687	FEDL HOME LN MTG CORP DISC N	01/26/01 01/03/02	313397RH6	19	930	4.8500		3,889,673.33		3,889,673.33	60,894.44	22,778.89
38717	FEDL HOME LN MTG CORP DISC N	02/23/01 01/31/02	313397SM4	19	928	4.7200		5,000,000.00		4,843,750.00	43,922.22	24,027.78
38726	FEDL HOME LN MTG CORP DISC N	03/02/01 02/28/02	313397TR2	19	877	4.5300		10,000,000.00		9,656,250.00	75,500.00	37,525.00
38734	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	923	4.7468		7,000,000.00		6,759,375.00	46,581.11	25,678.34
38735	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	927	4.7315		8,000,000.00		7,125,000.00	53,235.56	29,346.67
38736	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	906	4.7315		7,642,417.77		6,562,500,000.00	SINGARD	
38737	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	908	4.7315		8,000,000.00		7,125,000.00	53,235.56	29,346.67
38767	FEDL HOME LN MTG CORP DISC N	03/29/01 02/28/02	313397TR2	19	100	4.4906		2,000,000.00		1,931,250.00	7,901.67	3,801.66

(REFLECT)

INVESTMENTS OUTSTANDING AS OF 04/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	RISK	SAVED	FUND	YTM TR	RPN RATE	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACQR	INT UNREALIZED LOSS
38758	FEDL HOME IN MFG CORP DISC N	03/27/01	03/15/02	313397064	19	7622	4.2200	13,000,000.00	12,528,750.00	53,336.11	13,346.67					
38786	FEDL HOME IN MFG CORP DISC N	04/09/01	03/15/02	313397064	40	000	4.4022	12,462,067.22	96,3750000000	SUNGARD						
					19	920	4.0500	2,000,000.00	1,927,500.00	4,950.00						
					40	000	4.2111	1,923,500.00	96,3750000000	SUNGARD						
SUBTOTAL	(Investment Type) 44	PRC DISCOUNT	NOT 12.99%	(4)												
					4	6019	386,500.00	389,325,439.98	855,875.00							
					4	7234	385,787.95	1,905,270.00	-850.00							

A	38775	SALOMON BROS	04/06/01	05/05/01	79540MS48	19	100	4.9500	50,000,000.00	49,982,000.00	171,875.00	2,625.00
A	38776	SALOMON BROS C/P			79540MS71	89	000	4.9691	49,807,500.00	49,9640000000	SUNGD	
A	38778	SALOMON BROS C/P	04/06/01	05/07/01		19	100	4.9500	25,000,000.00	24,982,000.00	85,937.50	2,625.00
A	38703	WELL FARGO C/P	04/06/01	05/07/01	94947E035	69	000	4.9712	24,893,437.50	99,9280000000	SUNGD	
A	38703	WELL FARGO C/P	02/12/01	05/08/01		19	9530	5.1800	26,000,000.00	25,978,160.00	291,806.66	4,347.78
A	38728	MERRILL LYNCH C/P	03/07/01	05/08/01	590183S88	41	000	5.2441	55,682,005.56	99,9160000000	SUNGD	
A	38778	MERRILL LYNCH C/P	03/07/01	05/08/01		19	100	5.0000	50,000,000.00	49,958,000.00	381,944.45	6,611.11
A	38778	MERRILL LYNCH C/P	04/06/01	05/14/01	590183SE5	45	000	5.0434	49,569,444.44	99,9160000000	SUNGD	
A	38704	WELLS FARGO C/P	02/12/01	05/18/01	94947E035	19	100	4.8700	5,000,000.00	4,992,200.00	16,909.72	993.06
A	38704	WELLS FARGO C/P	02/12/01	05/18/01		45	000	4.9852	4,974,297.22	99,8440000000	SUNGD	
A	38700	WEB C/P	02/08/01	05/22/01	9497E03N3	19	1	5.1800	2,500,000.00	2,494,900.00	28,058.33	1,015.28
A	38779	MERRILL LYNCH C/P	04/06/01	05/22/01		41	000	5.2518	2,465,826.39	99,7960000000	SUNGD	
A	38779	MERRILL LYNCH C/P	04/06/01	05/22/01	590183SN5	19	100	5.2000	30,000,000.00	29,924,400.00	355,333.33	15,400.00
A	38789	MERRILL LYNCH C/P	04/10/01	05/22/01	590183UN5	41	000	5.2785	29,553,666.67	99,7480000000	SUNGD	
A	38789	MERRILL LYNCH C/P	04/06/01	05/22/01		19	100	4.8000	22,000,000.00	21,944,560.00	73,333.33	6,160.00
A	38746	COMMERCIAL PAPER DISC	03/23/01	06/04/01	9497E0T44	45	000	4.8296	21,865,066.67	99,7480000000	SUNGD	
A	38746	COMMERCIAL PAPER DISC	04/10/01	05/22/01		19	100	4.7800	50,000,000.00	49,874,000.00	139,416.67	13,416.66
A	38747	COMMERCIAL PAPER DISC	03/23/01	06/04/01	9497E0T44	41	000	4.8068	49,721,166.67	99,7480000000	SUNGD	
A	38747	COMMERCIAL PAPER DISC	03/23/01	06/04/01		19	1	4.6000	9,600,000.00	9,560,832.00	48,082.19	2,749.81
A	38748	WELLS FARGO C/P	03/23/01	06/19/01	9497E0TR3	41	000	4.6670	9,510,000.00	99,5920000000	SUNGD	
A	38748	WELLS FARGO C/P	03/23/01	06/19/01		19	9902	4.6000	4,400,000.00	4,382,048.00	21,664.48	952.41
A	38749	WELLS FARGO C/P	03/23/01	06/19/01	9497E0TR3	41	000	4.5915	4,559,411.11	99,5920000000	SUNGD	
A	38749	WELLS FARGO C/P	03/23/01	06/19/01		19	100	4.5900	30,000,000.00	29,823,600.00	149,175.00	11,025.00
A	38749	WELLS FARGO C/P	03/23/01	06/25/01	9497E0TR3	41	000	4.6421	29,663,400.00	99,4120000000	SUNGD	
A	38750	WELLS FARGO C/P	03/23/01	06/25/01		19	100	4.5900	15,000,000.00	14,901,000.00	74,587.50	6,187.50
A	38750	WELLS FARGO C/P	03/23/01	06/25/01	9497E0TR3	41	000	4.6457	14,820,225.00	99,3400000000	SUNGD	
A	38788	BE AMER C/P	04/10/01	07/10/01	0660P00A9	19	901	4.5900	10,000,000.00	9,934,000.00	49,725.00	4,125.00
A	38790	BE AMER C/P	04/10/01	07/10/01		41	000	4.6457	9,880,150.00	99,3400000000	SUNGD	

A	38696 BK AMER C.D.	06050EWL5	19	100	5.2300	50,000,000.00	50,009,246.50	617,430.56	9,246.50
	02/05/01 05/08/01		40	000	5.2300	50,000,000.00	100.0184930085	SUNGARD	

(RPTMT)

INVESTMENT OUTSTANDING AS OF 04/30/01
 MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	SAFE	YTM	TR	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACGR	INT UNREALIZED GAIN
A 38644	BK AMER C.D.	12/14/00	05/10/01	06050EVL6	19	100	6.3400	25.000	000.00	25.013	117.44	607.583.33	13,117.44		
A 38647	BK AMER C.D.	12/14/00	05/22/01	06050EVL2	19	100	6.3400	25.000	000.00	100.0524657794		216,460.00	10,270.30		
A 38648	BK AMER C.D.	12/15/00	05/22/01	06050EVL2	19	859	6.3200	5,000.000	00.00	9,010,270.30					
A 38649	BK AMER C.D.	12/15/00	05/22/01	06050EVL2	19	924	6.3200	5,000.000	00.00	100.1141144556		120,253.56	5,705.72		
A 38650	BK AMER C.D.	12/15/00	05/22/01	06050EVL2	19	900	6.3200	4,000.000	00.00	4,004,564.58		96,204.44	4,564.58		
A 38651	BK AMER C.D.	12/15/00	05/22/01	06050EVL2	19	900	6.3200	9,000.000	00.00	100.1141144556		216,460.00	10,270.30		
A 38629	BK AMER C.D.	12/06/00	06/15/01	06050EVL5	19	901	6.3200	8,000.000	00.00	9,010,270.30		192,408.89	9,129.16		
A 38645	BK AMER C.D.	12/14/00	06/15/01	06050EVL8	19	100	6.4100	45,000.000	00.00	8,009,129.16		1,169,825.00	111,726.01		
A 38724	BK AMER C.D.	03/02/01	07/03/01	06050EVL3	19	100	6.3200	25,000.000	00.00	45,111,726.01		605,666.67	59,454.72		
A 38725	BK AMER C.D.	03/02/01	07/03/01	06050EVL3	19	100	6.3200	25,000.000	00.00	25,059,454.72		78,720.00	10,238.55		
A 38603	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	473	6.5700	15,400.000	00.00	100.2378188656		126,280.00	16,424.34		
A 38604	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	467	6.5700	40,000.000	00.00	9,610,238.55		1,182.60	188.11		
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	471	6.5700	93,000.000	00.00	100.4702871154		2,749.55	437.37		
A 38606	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	892	6.5700	3,000.000	00.00	175,823.00		88,695.00	14,108.61		
A 38607	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	1501	6.5700	2,000.000	00.00	100.4702871154		59,130.00	9,405.74		
A 38608	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	5005	6.5700	1,000.000	00.00	2,009,405.74		29,565.00	4,702.87		
A 38609	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	803	6.5700	4,000.000	00.00	1,004,702.87		118,260.00	18,811.48		
A 38610	BK AMER C.D.	11/20/00	07/18/01	06050EVL0	19	100	6.5700	31,692.000	00.00	4,018,811.48		936,973.98	149,043.39		
A 38661	BK AMER C.D.	01/03/01	09/11/01	06050EVL6	19	100	5.8800	20,205.000	00.00	31,841,043.39		188,782.30	55,955.77		
A 38662	BK AMER C.D.	01/03/01	09/11/01	06050EVL6	19	100	5.8800	20,205.000	00.00	9,850,955.77		389,417.70	115,424.85		
SUBTOTAL	(Investment Type) 91 NEGOTIABLE C.D. *	9.26% (W)				6.0036	277,000.000	00.00		277,629,048.81		5,867,224.46	629,048.81		

(PRINT)

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 04/30/01

MAJOR SORT KEY IS ICC#

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
GRAND TOTAL				5.2489 5.4404	3005709000.00 2959804556.18	2997037358.06 99.71149400000	39,783,203.41	21,370,137.35 -490,987.50

(SINET)

CITY OF COUNTY OF SAN FRANCISCO
DANIEL DAILY INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 4/30/01
MAJOR SORT KEY IS ICC#

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TWONG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38601	UNITED STATES TREAS BILL	912795SG4	9902	05/31/01	11/20/00	000	6.040	6.243	96.778	9,000,000.00	8,710,000.00
A 38611	UNITED STATES TREAS BILL	912795SG4	9901	05/31/01	11/20/00	000	6.040	6.240	96.779	21,000,000.00	20,323,670.00
A 38707	UNITED STATES TREAS BILL	912795G64	9530	08/16/01	02/15/01	000	4.825	4.946	97.561	20,000,000.00	19,512,138.89
A 38709	UNITED STATES TREAS BILL	912795G68	9906	08/16/01	02/21/01	000	4.740	4.852	97.683	4,000,000.00	3,907,103.62
A 39710	UNITED STATES TREAS BILL	912795HM6	928	11/29/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,339.72
SUBTOTAL (Investment Type) 11 TREASURY BILLS											
							5.300	5.465	96.993	68,000,000.00	65,955,285.28

2.34(C)

A 36757	T NOTE (100.2)	9128274E9	100	05/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 36761	T NOTE (100.2)	9128274E9	100	07/15/01	05/15/98	000	5.625	5.614	100.031	30,000,000.00	30,009,375.00
A 38638	T NOTE (99.22)	9128275E2	931	08/15/01	12/14/00	000	5.800	6.000	99.688	50,000,000.00	49,843,750.00
A 35192	T NOTE (97.8)	912827B92	100	08/15/01	08/15/96	000	7.875	8.365	97.241	7,000,000.00	6,806,890.63
A 35213	T NOTE (98.27)	912827C39	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35214	T NOTE (98.27)	912827C39	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A 35254	T NOTE (99.21)	912827C39	100	08/31/01	09/03/96	000	6.500	7.152	97.384	5,000,000.00	4,941,406.25
A 37866	T NOTE (99.26)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.550	99.907	5,000,000.00	4,989,453.13
A 37867	T NOTE (99.23)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.550	99.907	10,000,000.00	9,990,700.00
A 37868	T NOTE (99.23)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.647	99.727	10,000,000.00	9,972,656.25
A 37869	T NOTE (99.30)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A 37791	T NOTE (99.21)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37792	T NOTE (99.30)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A 37793	T NOTE (99.21)	9128275E3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A 37794	T NOTE (99.30)	9128275E3	9530	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A 36615	T NOTE (99.14)	9128275E3	100	08/31/01	11/27/00	000	5.500	6.280	99.614	45,000,000.00	44,736,328.13
A 38646	T NOTE (99.21)	9128275E3	931	08/31/01	12/14/00	000	5.500	6.022	99.613	45,000,000.00	44,816,406.25
A 38656	T NOTE (99.26)	9128275E3	100	08/31/01	12/21/00	000	5.500	5.766	99.793	45,000,000.00	44,906,835.94
A 38657	T NOTE (99.26)	9128275E3	100	08/31/01	12/28/00	000	5.500	5.715	99.852	45,000,000.00	44,906,835.94
A 38658	T NOTE (99.26)	9128275E3	100	10/31/01	12/01/00	000	5.875	6.091	99.805	25,000,000.00	24,962,890.63
A 38659	T NOTE (99.23)	9128275E3	100	10/31/01	12/01/00	000	5.875	6.031	99.711	25,000,000.00	24,949,218.75
A 37199	T NOTE (99.23)	9128272E5	100	12/31/01	12/31/96	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 35462	T NOTE (99.11)	9128272E5	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A 35521	T NOTE (99.11)	9128272E5	100	12/31/01	12/31/96	000	6.250	6.454	98.307	20,000,000.00	19,661,387.50
A 35523	T NOTE (99.25)	9128272E5	100	12/31/01	12/31/97	000	6.250	6.454	98.307	6,000,000.00	5,959,687.50
A 35524	T NOTE (99.16)	9128272E5	100	12/31/01	12/31/97	000	6.250	6.305	99.484	6,000,000.00	5,948,337.50
A 35527	T NOTE (99.16)	9128272E5	100	12/31/01	12/31/97	000	6.250	6.372	99.484	10,000,000.00	9,985,125.00
A 35528	T NOTE (99.16)	9128272E5	100	12/31/01	12/31/97	000	6.250	6.361	99.531	10,000,000.00	9,985,125.00
A 38096	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.616	99.535	8,000,000.00	7,964,571.00
A 38097	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38098	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38099	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38100	T NOTE (99.25)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38101	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38102	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38103	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38104	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38105	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38106	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38107	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38108	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38109	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38110	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38111	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38112	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38113	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38114	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38115	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38116	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38117	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38118	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38119	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38120	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38121	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38122	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38123	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38124	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38125	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38126	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38127	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38128	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38129	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38130	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38131	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38132	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38133	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38134	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38135	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38136	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38137	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38138	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38139	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00
A 38140	T NOTE (99.18)	9128275X6	100	01/31/02	01/31/97	000	6.375	6.506	99.758	8,000,000.00	7,960,625.00

CITY/COUNTY OF SAN FRANCISCO
 M.R. DAHIEL DAILY 415-554-4487
 INVESTMENT INVENTRY
 INVESTMENTS OUTSTANDING AS OF 4/30/01
 MAJOR SORT KEY IS ICCH

INVSRT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUPP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 35234	T NOTE (99.16)	912827250		1	04/30/02	04/30/97	000	6.625	6.753	99.466	9,946,600.00
A 35334	T NOTE (99.16)	912827257		100	06/30/02	06/30/00	000	6.525	99.492	25,000,000.00	24,873,046.88
A 38336	T NOTE (99.16)	912827282		100	06/30/02	06/30/00	000	6.250	99.486	25,000,000.00	24,873,046.88
A 38376	T NOTE (99.16)	912827287		100	06/30/02	06/30/00	000	6.525	99.492	25,000,000.00	24,873,046.88
A 38534	T NOTE (99.16)	912827445		5005	03/31/03	03/31/98	000	5.500	99.505	200,000.00	199,101.00
A 38534	T NOTE (99.16)	912827485		100	03/31/03	03/31/98	000	5.500	99.505	8,650,000.00	8,606,732.50
A 38536	T NOTE (99.16)	912827485		3052	03/31/03	03/31/98	000	5.500	99.505	1,150,000.00	1,149,257.50
A 38537	T NOTE (99.16)	912827485		2535	08/15/03	09/27/94	000	5.750	98.625	1,000,000.00	995,500.00
A 33942	T NOTE (99.22)	912827403		9530	11/15/03	11/16/98	000	4.350	98.666	5,000.00	4,931.25
A 37126	T NOTE (99.26)	912827403		100	11/15/03	11/28/00	000	4.250	99.342	10,000,000.00	9,966,600.00
A 38773	T NOTE (99.26)	912827403		100	11/15/03	04/05/01	000	4.250	101.808	20,000,000.00	14,591,553.03
A 38780	T NOTE (99.23)	912827403		100	11/15/03	04/09/01	000	4.250	101.808	20,000,000.00	20,361,563.36
A 38791	T NOTE (99.23)	912827403		100	11/15/03	04/11/01	000	4.250	101.821	20,000,000.00	20,284,528.35
A 38792	T NOTE (99.22)	912827546		100	11/15/03	04/11/01	000	4.750	101.437	20,000,000.00	14,950,781.25
A 37379	T NOTE (99.12)	912827546		100	02/15/04	02/16/99	000	4.750	98.932	15,000,000.00	14,906,250.00
A 38473	T NOTE (95.27)	912827546		100	02/15/04	08/15/00	000	4.750	99.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (95.27)	912827546		100	02/15/04	08/15/00	000	4.750	99.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.27)	912827546		100	02/15/04	08/15/00	000	4.750	99.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.18)	912827546		100	02/15/04	02/16/01	000	4.750	99.828	15,000,000.00	14,374,218.75
A 38708	T NOTE (99.11)	912827546		100	02/15/04	02/16/01	000	4.750	99.828	15,000,000.00	14,374,218.75
A 38718	T NOTE (99.26)	912827546		100	02/15/04	03/29/01	000	4.750	101.176	18,000,000.00	17,982,332.53
A 38794	T NOTE (100.21)	912827546		100	02/15/04	04/16/01	000	4.750	101.475	10,000,000.00	10,117,310.50
A 38795	T NOTE (100.22)	912827546		100	02/15/04	04/16/01	000	4.750	101.475	10,000,000.00	10,117,310.50
A 38796	T NOTE (100.22)	912827546		100	02/15/04	04/16/01	000	4.750	101.475	10,000,000.00	10,117,310.50
A 38797	T NOTE (100.22)	912827546		100	02/15/04	04/16/01	000	4.750	101.475	10,000,000.00	10,117,310.50
A 38799	T NOTE (100.22)	912827546		100	02/15/04	04/16/01	000	4.750	101.475	10,000,000.00	10,117,310.50
A 38803	T NOTE (100.12)	912827546		100	02/15/04	04/17/01	000	4.750	101.381	10,000,000.00	10,138,104.28
A 37949	T NOTE (100.12)	912827546		100	02/15/04	11/15/99	000	4.750	101.562	25,000,000.00	25,289,947.34
A 38273	T NOTE (99.22)	912827546		100	05/15/04	05/10/00	000	5.250	99.672	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	912827546		100	05/15/04	05/10/00	000	5.250	99.672	10,000,000.00	9,467,187.50
A 38275	T NOTE (99.22)	912827546		100	05/15/04	05/10/00	000	5.250	99.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	912827546		100	05/15/04	05/10/00	000	5.250	99.672	10,000,000.00	9,467,187.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES											
					35.74% (C)		5.422	5.769	99.333	1,065,005,000.00	1,057,903,326.74

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUPP	CUPN RATE	TRUNC YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38643	FEDERAL NATL MFG ASSN DI	313589NTE	930	11/02/01	12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38781	FEDERAL NATL MFG ASSN DI	313589NTE	9904	11/02/01	04/09/01	000	4.180	4.283	97.597	15,000,000.00	14,639,475.00
A 38659	FEDERAL NATL MFG ASSN DI	313589NTE	902	11/16/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38633	FEDERAL NATL MFG ASSN DI	313589NTE	9530	11/30/01	12/11/00	000	5.720	6.061	94.375	25,000,000.00	23,599,823.33
A 38670	FEDERAL NATL MFG ASSN DI	313589NTE	907	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,645,022.22
A 38601	FEDERAL NATL MFG ASSN DI	313589NTE	917	11/30/01	01/08/01	000	4.900	5.128	95.563	7,000,000.00	6,699,394.44
A 38690	FEDERAL NATL MFG ASSN DI	313589NTE	924	12/28/01	01/26/01	000	4.910	5.146	95.417	15,000,000.00	14,512,600.00
A 38719	FEDERAL NATL MFG ASSN DI	313589NTE	100	12/28/01	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,032,668.89
A 38787	FEDERAL NATL MFG ASSN DI	313589NTE	876	02/08/02	04/09/01	000	4.130	4.280	96.501	2,000,000.00	1,790,058.33
A 38729	FEDERAL NATL MFG ASSN DI	313589NTE	918	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730	FEDERAL NATL MFG ASSN DI	313589NTE	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731	FEDERAL NATL MFG ASSN DI	313589NTE	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732	FEDERAL NATL MFG ASSN DI	313589NTE	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733	FEDERAL NATL MFG ASSN DI	313589NTE	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56
SUBTOTAL (Investment Type) 41 FEMMA DISCOUNT NOTES 7.79% (C) 5.269 5.494 96.017 240,275,000.00 230,703,999.26											
A 38741	FEDL FARM CRED BK CONS D	313313GV4	100	06/13/01	03/15/01	000	4.730	4.787	98.818	20,000,000.00	19,763,500.00
A 38766	FEDL FARM CRED BK CONS D	313313HE1	100	06/22/01	03/29/01	000	4.640	4.691	98.904	14,000,000.00	13,846,622.22
A 38765	FEDL FARM CRED BK CONS D	313313NMT	100	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00	4,866,172.22
A 38688	FEDL FARM CRED BK CONS D	313313SE9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO 1.46% (C) 4.683 4.767 98.251 44,000,000.00 43,230,261.11											
A 38692	FEDL HOME LOAN BK CONS D	313385FE7	9530	05/02/01	02/05/01	000	5.090	5.153	98.784	37,000,000.00	36,550,100.56
A 38693	FEDL HOME LOAN BK CONS D	313385FE7	100	05/02/01	02/05/01	000	5.090	5.153	98.784	50,000,000.00	49,392,027.78
A 38623	FEDL HOME LOAN BK CONS D	313385FE7	100	05/09/01	11/30/01	000	6.200	6.376	97.244	39,929,000.00	38,828,734.04
A 38614	FEDL HOME LOAN BK CONS D	313385FE7	100	05/11/01	11/21/00	000	6.260	6.452	97.027	30,000,000.00	29,107,950.00
A 38711	FEDL HOME LOAN BK CONS D	313385FE7	9907	05/18/01	02/21/01	000	5.140	5.204	98.772	12,000,000.00	11,852,653.33
A 38625	FEDL HOME LOAN BK CONS D	313385FE7	100	05/23/01	12/04/01	000	6.180	6.366	97.082	25,000,000.00	24,270,416.67
A 38720	FEDL HOME LOAN BK CONS D	313385FE7	100	05/25/01	02/27/01	000	4.940	5.000	98.806	20,000,000.00	19,761,233.50
A 38626	FEDL HOME LOAN BK CONS D	313385FE7	9530	06/01/01	12/04/01	000	6.150	6.344	96.942	15,000,000.00	14,541,312.50
A 38634	FEDL HOME LOAN BK CONS D	313385FE7	100	06/01/01	12/11/00	000	6.030	6.209	97.919	30,000,000.00	29,136,700.00
A 38789	FEDL HOME LOAN BK CONS D	313385FE7	9901	06/06/01	04/09/01	000	4.550	4.584	98.926	5,000,000.00	4,963,347.22
A 38769	FEDL HOME LOAN BK CONS D	313385FE7	1900	06/27/01	03/29/01	000	4.660	4.711	98.926	1,500,000.00	1,483,864.17
A 38576	FEDL HOME LOAN BK CONS D	313385FE7	925	07/06/01	01/08/01	000	5.200	5.481	95.660	9,000,000.00	8,609,400.00
A 38668	FEDL HOME LOAN BK CONS D	313385FE7	925	07/06/01	01/08/01	000	5.100	5.233	97.464	45,000,000.00	43,858,875.00
A 38676	FEDL HOME LOAN BK CONS D	313385FE7	925	07/11/01	01/17/01	000	5.170	5.303	97.487	15,000,000.00	14,623,020.83
A 38689	FEDL HOME LOAN BK CONS D	313385FE7	923	07/18/01	01/26/01	000	5.120	5.249	97.540	11,000,000.00	10,729,351.11
A 38699	FEDL HOME LOAN BK CONS D	313385FE7	9530	07/20/01	01/26/01	000	5.120	5.251	97.511	8,000,000.00	7,800,861.89
A 38705	FEDL HOME LOAN BK CONS D	313385FE7	9530	08/08/01	02/07/01	000	4.925	5.051	97.511	50,000,000.00	48,755,069.45
A 38730	FEDL HOME LOAN BK CONS D	313385FE7	100	08/08/01	02/07/01	000	4.950	5.072	97.594	25,000,000.00	24,358,437.50
A 38739	FEDL HOME LOAN BK CONS D	313385FE7	879	08/30/01	03/09/01	000	4.650	4.757	97.753	4,000,000.00	3,910,100.00
A 38766	FEDL HOME LOAN BK CONS D	313385FE7	100	09/26/01	03/29/01	000	4.440	4.541	97.768	5,000,000.00	4,888,383.33
A 38770	FEDL HOME LOAN BK CONS D	313385FE7	1901	09/26/01	03/29/01	000	4.440	4.541	97.768	11,000,000.00	10,754,443.33

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487
INVESTMENT INVENTURY
INVESTMENTS OUTSTANDING AS OF 4/30/01
MAJOR SORT KEY IS ICC#

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38764	FEDL HOME LOAN BK CONS D	313385ME3	9906	09/26/01	04/09/01	000	4.200	4.285	96.017	12,000,000.00	11,762,000.00
A 38766	FEDL HOME LOAN BK CONS D	313385MG8	9901	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,827,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 16.01%(C)											
							5.377	5.512	97.605	485,429,000.00	473,805,245.71
A 38759	FEDL HOME LN MTS CORP DI	313397EX4	876	05/22/01	03/27/01	000	4.690	4.724	96.271	5,000,000.00	4,963,525.00
A 38760	FEDL HOME LN MTS CORP DI	313397EX4	928	05/22/01	03/27/01	000	4.690	4.724	99.270	7,000,000.00	6,948,932.00
A 38761	FEDL HOME LN MTS CORP DI	313397EX4	887	05/22/01	03/27/01	000	4.690	4.724	99.270	7,000,000.00	6,948,932.00
A 38762	FEDL HOME LN MTS CORP DI	313397EX4	100	05/22/01	03/27/01	000	4.690	4.727	99.820	1,000,000.00	992,659.89
A 38772	FEDL HOME LN MTS CORP DI	313397HRT	1	07/05/01	04/04/01	000	4.570	4.624	96.832	21,500,000.00	21,248,903.89
A 38777	FEDL HOME LN MTS CORP DI	313397HRT	924	07/05/01	04/04/01	000	4.570	4.624	96.832	5,000,000.00	4,941,605.56
A 38778	FEDL HOME LN MTS CORP DI	313397JMA	100	07/23/01	03/23/01	000	4.500	4.570	96.875	50,000,000.00	49,237,500.00
A 38780	FEDL HOME LN MTS CORP DI	313397JMA	859	09/13/01	03/14/01	000	4.610	4.721	97.657	24,000,000.00	23,437,580.00
A 38786	FEDL HOME LN MTS CORP DI	313397L22	9530	09/21/01	02/14/01	000	4.880	5.029	97.031	25,000,000.00	24,425,833.33
A 38785	FEDL HOME LN MTS CORP DI	313397L22	9530	09/21/01	02/23/01	000	4.820	4.959	97.188	20,000,000.00	19,413,666.67
A 38721	FEDL HOME LN MTS CORP DI	313397L22	100	09/21/01	02/27/01	000	4.700	4.830	97.311	15,000,000.00	14,655,277.68
A 38722	FEDL HOME LN MTS CORP DI	313397L22	9530	09/21/01	02/27/01	000	4.690	4.819	97.316	15,000,000.00	14,597,441.67
A 38738	FEDL HOME LN MTS CORP DI	313397L22	900	09/21/01	03/09/01	000	4.620	4.739	97.485	9,000,000.00	8,773,620.00
A 38727	FEDL HOME LN MTS CORP DI	313397M2	931	09/24/01	03/05/01	000	4.630	4.754	97.389	10,000,000.00	9,738,919.44
A 38742	FEDL HOME LN MTS CORP DI	313397M2	100	09/28/01	03/15/01	000	4.540	4.656	97.516	20,000,000.00	19,378,902.78
A 38755	FEDL HOME LN MTS CORP DI	313397M2	9903	10/05/01	04/09/01	000	4.190	4.279	97.917	25,000,000.00	24,583,327.78
A 38723	FEDL HOME LN MTS CORP DI	313397M2	929	11/19/01	02/23/01	000	4.770	4.946	96.436	5,000,000.00	4,821,787.50
A 38724	FEDL HOME LN MTS CORP DI	313397M2	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00
A 38664	FEDL HOME LN MTS CORP DI	313397R46	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00
A 38667	FEDL HOME LN MTS CORP DI	313397R46	9530	01/03/02	01/26/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00
A 38711	FEDL HOME LN MTS CORP DI	313397R46	928	01/31/02	02/23/01	000	4.720	4.942	96.342	5,000,000.00	4,775,800.00
A 38726	FEDL HOME LN MTS CORP DI	313397R46	877	02/28/02	03/02/01	000	4.530	4.747	96.132	10,000,000.00	9,543,225.00
A 38734	FEDL HOME LN MTS CORP DI	313397R46	923	02/28/02	03/09/01	000	4.530	4.731	95.330	7,000,000.00	6,687,115.55
A 38735	FEDL HOME LN MTS CORP DI	313397R46	927	02/28/02	03/09/01	000	4.530	4.731	95.330	8,000,000.00	7,642,417.77
A 38736	FEDL HOME LN MTS CORP DI	313397R46	906	02/28/02	03/09/01	000	4.530	4.731	95.330	8,000,000.00	7,642,417.77
A 38737	FEDL HOME LN MTS CORP DI	313397R46	908	02/28/02	03/09/01	000	4.530	4.731	95.330	2,000,000.00	2,865,906.69
A 38767	FEDL HOME LN MTS CORP DI	313397R46	100	02/28/02	03/29/01	000	4.310	4.491	95.937	2,000,000.00	1,919,546.67
A 38758	FEDL HOME LN MTS CORP DI	313397R46	7622	03/15/02	03/27/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22
A 38786	FEDL HOME LN MTS CORP DI	313397R46	920	03/15/02	04/09/01	000	4.050	4.211	96.175	2,000,000.00	1,923,500.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 13.03%(C)											
							4.602	4.729	97.301	396,500,000.00	385,797,951.96

A 38775	SALOMON BROS C/P	795400M34	100	05/04/01	04/06/01	000	4.950	4.969	99.674	50,000,000.00	49,897,437.50
A 38776	SALOMON BROS C/P	795400M34	100	05/07/01	04/06/01	000	4.950	4.971	99.515	25,000,000.00	24,804,500.00
A 38770	WELL FARGO C/P	949493D58	9530	05/08/01	02/12/01	000	5.180	5.244	98.137	26,000,000.00	25,682,005.56
A 38772	WELL FARGO C/P	949493D58	100	05/08/01	03/07/01	000	5.000	5.043	99.179	50,000,000.00	49,569,494.44
A 38778	MERRILL LYNCH C/P	590180S85	100	05/14/01	04/06/01	000	4.870	4.885	99.886	50,000,000.00	49,747,297.22
A 38780	MERRILL LYNCH C/P	590180S85	100	05/18/01	02/12/01	000	5.180	5.252	98.613	2,500,000.00	2,465,826.39
A 38784	WELLS FARGO C/P	949493D58	100	05/18/01	02/12/01	000	5.180	5.252	98.613	30,000,000.00	29,553,666.67
A 38786	WELLS FARGO C/P	949493D58	100	05/22/01	04/06/01	000	4.800	4.830	99.387	22,000,000.00	21,865,066.67
A 38775	MERRILL LYNCH C/P	590180S85	100	05/22/01	04/06/01	000	4.800	4.830	99.387	22,000,000.00	21,865,066.67

(SINRT)

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
INVESTMENT INVENTOR Y
INVESTMENTS OUTSTANDING AS OF 4/30/01
MAJOR SORT KEY IS ICC#

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURP	CUPN RATE	TDRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38789	MERRILL LYNCH C/P	590182NS5	100	05/22/01	04/10/01	000	4.780	4.807	99.442	50,000,000.00	49,721,166.67
A 38746	COMMERCIAL PAPER DISC	943670ET4	1	06/04/01	03/23/01	000	4.600	4.667	99.063	9,600,000.00	9,510,000.00
A 38747	COMMERCIAL PAPER DISC	943670ET4	9902	06/04/01	03/23/01	000	4.600	4.592	99.078	4,000,000.00	4,359,411.11
A 38748	WELLS FARGO C/P	943670ET8	100	06/19/01	03/23/01	000	4.590	4.642	98.878	30,000,000.00	29,663,400.00
A 38749	WELLS FARGO C/P	943670ET3	100	06/19/01	03/23/01	000	4.590	4.646	98.802	15,000,000.00	14,820,225.00
A 38750	WELLS FARGO C/P	943670ET3	901	06/19/01	03/23/01	000	4.590	4.646	98.802	10,000,000.00	9,880,150.00
A 38758	WELLS FARGO C/P	943670ET3	100	07/12/01	04/10/01	000	4.570	4.623	98.845	50,000,000.00	49,422,402.78
A 38790	WELLS FARGO C/P	943670ET3	100	08/14/01	04/11/01	000	4.490	4.561	98.441	50,000,000.00	49,220,486.11

SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 14.378(C) 4.805 4.851 99.047 429,500,000.00 425,408,486.12

A 38696	BK AMER C.D.	06050EVL5	100	05/08/01	02/05/01	000	5.230	5.230	100.000	50,000,000.00	50,000,000.00
A 38644	BK AMER C.D.	06050EVL6	100	05/10/01	12/14/00	000	6.340	6.340	100.000	25,000,000.00	25,000,000.00
A 38647	BK AMER C.D.	06050EVL2	100	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38648	BK AMER C.D.	06050EVL2	859	05/22/01	12/15/00	000	6.320	6.320	100.000	5,000,000.00	5,000,000.00
A 38650	BK AMER C.D.	06050EVL2	924	05/22/01	12/15/00	000	6.320	6.320	100.000	4,000,000.00	4,000,000.00
A 38651	BK AMER C.D.	06050EVL2	900	05/22/01	12/15/00	000	6.320	6.320	100.000	9,000,000.00	9,000,000.00
A 38629	BK AMER C.D.	06050EVL5	100	06/15/01	12/06/00	000	6.410	6.410	100.000	8,000,000.00	8,000,000.00
A 38645	BK AMER C.D.	06050EVL8	100	06/15/01	12/14/00	000	6.320	6.320	100.000	45,000,000.00	45,000,000.00
A 38724	BK AMER C.D.	06050EVL3	1	07/03/01	03/02/01	000	4.920	4.920	100.000	25,000,000.00	25,000,000.00
A 38725	BK AMER C.D.	06050EVL3	100	07/03/01	03/02/01	000	4.920	4.920	100.000	9,600,000.00	9,600,000.00
A 38603	BK AMER C.D.	06050EVL0	478	07/18/01	11/20/00	000	6.570	6.570	100.000	15,400,000.00	15,400,000.00
A 38604	BK AMER C.D.	06050EVL0	467	07/18/01	11/20/00	000	6.570	6.570	100.000	93,000.00	93,000.00
A 38605	BK AMER C.D.	06050EVL0	471	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00
A 38606	BK AMER C.D.	06050EVL0	892	07/18/01	11/20/00	000	6.570	6.570	100.000	3,000,000.00	3,000,000.00
A 38607	BK AMER C.D.	06050EVL0	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A 38608	BK AMER C.D.	06050EVL0	5005	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A 38609	BK AMER C.D.	06050EVL0	803	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A 38610	BK AMER C.D.	06050EVL0	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00
A 38661	BK AMER C.D.	06050EVL6	1	09/11/01	01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00
A 38662	BK AMER C.D.	06050EVL6	100	09/11/01	01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 9.368(C) 6.004 6.004 100.000 277,000,000.00 277,000,000.00

REPORT TOTALS ASSETS 5.248 5.440 98.473 3,005,709,000.00 2,959,804,556.18

ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 N K, DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 04/01/01 TO 04/30/01
 SETTLEMENT DATE BASIS

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FUNDS: 000100, 0000001, 009530, 009901, 000924, 009906, 009904, 009903, 000920, 000876

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	CASH DATE	ENTRY	TRADE/SETTLE	TXN COUFON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO							YIELD	ORIGINAL PRICE	FREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35022 T NOTE (99.11)		19	40	01/31/02	04/27/01	SALE	6.250	-4,000,000.00	-3,973,125.00	-59,392.27	-94,375.00
				04/26/01	04/27/01		6.409		26,875.00		4,126,892.27
35724 T NOTE (99.16)		19	40	04/30/02	04/30/01	INTR	6.625			-331,250.00	
				04/30/01	05/01/01	04/30/01	6.753				331,250.00
38559 T BILL		19	40	04/05/01	04/05/01	MAT	6.055	-20,000,000.00	-19,407,955.56	-592,044.44	
				05/01/01	04/05/01		6.240				20,000,000.00
38560 FEDERAL NATL MTG ASSN		19	40	04/05/01	04/05/01	MAT	6.330	-5,000,000.00	-4,845,266.67	-154,733.33	
				05/01/01	04/05/01		6.532				5,000,000.00
38561 FEDL HOME LOAN BK CONS		19	40	04/06/01	04/06/01	MAT	6.330	-35,000,000.00	-33,910,712.50	-1,089,287.50	
				05/01/01	04/06/01		6.533				35,000,000.00
38585 FEDL HOME LOAN BK CONS		19	40	04/20/01	04/20/01	MAT	6.270	-15,000,000.00	-14,534,975.00	-465,025.00	
				05/01/01	04/20/01		6.471				15,000,000.00
38614 BK AMER C.D.		19	40	04/16/01	04/16/01	MAT	6.610	-35,000,000.00	-35,000,000.00	-938,252.78	
				05/01/01	04/16/01		6.810				35,938,252.78
38627 UNITED STATES TREAS NT		19	10	01/31/01	04/30/01	INTR	5.875		-130,808.01	-632,941.99	
				05/01/01	04/30/01		6.091				763,750.00
38631 T NOTE (99.21)		19	40	08/31/01	04/09/01	SALE	5.500	-20,000,000.00	-19,926,562.50	-119,565.22	
				04/06/01	04/09/01		6.016				20,227,377.72
38663 MERRILL LYNCH C/P		19	45	04/10/01	04/10/01	MAT	5.480	-33,000,000.00	-32,522,783.33	-477,216.67	
				05/01/01	04/10/01		5.560				33,000,000.00
38667 FEDL HOME LOAN BK CONS		19	40	04/06/01	04/03/01	SALE	5.380	-20,000,000.00	-19,736,977.78	-254,055.55	
				04/03/01	04/03/01		5.452				19,991,500.00
38674 MERRILL LYNCH C/P		19	45	04/11/01	04/11/01	MAT	5.410	-20,000,000.00	-19,723,488.89	-276,511.11	
				05/01/01	04/11/01		5.486				20,000,000.00
38680 BK AMER C.P.		19	40	04/10/01	04/10/01	MAT	5.570	-33,000,000.00	-32,576,215.83	-423,784.17	
				05/01/01	04/10/01		5.642				33,000,000.00
38681 MERRILL LYNCH C/P		19	45	04/24/01	04/24/01	MAT	5.430	-35,000,000.00	-34,493,200.00	-506,800.00	
				05/01/01	04/24/01		5.510				35,000,000.00
38694 BK AMER C.D.		19	40	04/10/01	04/10/01	MAT	5.330	-28,700,000.00	-28,700,000.00	-271,948.44	
				05/01/01	04/10/01		5.330				28,971,948.44
38695 BK AMER C.D.		19	40	04/10/01	04/10/01	MAT	5.330	-21,300,000.00	-21,300,000.00	-201,829.33	
				05/01/01	04/10/01		5.330				21,501,829.33
38712 FEDL HOME LN MTG CORP		19	40	04/17/01	04/17/01	MAT	5.260	-12,000,000.00	-11,903,475.00	-96,525.00	
				05/01/01	04/17/01		5.308				12,000,000.00
38746 WELLS FARGO C/P		19	41	04/24/01	04/24/01	MAT	4.900	-30,000,000.00	-29,869,333.33	-130,666.67	
				05/01/01	04/24/01		4.921				30,000,000.00
38751 T NOTE (100.26)		19	40	02/15/04	04/10/01	SALE	4.750	-15,000,000.00	-15,186,451.14	-39,364.64	
				04/10/01	04/10/01		4.453				15,287,925.16
38752 T NOTE (100.26)		19	40	02/15/04	04/27/01	SALE	4.750	-10,000,000.00	-10,124,300.76	-48,549.72	
				04/26/01	04/27/01		4.453				10,175,194.23
38753 T NOTE (100.26)		19	40	02/15/04	04/10/01	SALE	4.750	-10,000,000.00	-10,124,300.76	-26,243.09	
				04/10/01	04/10/01		4.453				10,191,406.25
38754 T NOTE (100.29)		19	40	02/15/04	04/10/01	SALE	4.750	-20,000,000.00	-20,284,059.88	-36,739.62	
				04/10/01	04/10/01		4.414				20,383,899.50

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/01 TO 04/30/01
SETTLEMENT DATE BASIS

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RUN: 05/02/01 00:04:31

FUNDS: 000100, 000001, 009530, 009901, 000924, 009906, 009904, 009903, 000920, 000876

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	CASH DATE	MATURITY	TRADE/SETTLE	TXN TYPE	COUPON YIELD	PAR VALUE	ORIGINAL FACE	BOOK VALUE	PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38755	T NOTE (100.29)	19	40	02/15/04	04/10/01	SALE	4.750	-20,000,000.00	-20,279,972.38	-36,741.04	-67,187.50	20,383,902.92	
38756	T NOTE (100.29)	19	40	02/15/04	04/10/01	SALE	4.750	-20,000,000.00	-20,283,097.38	-36,739.62	-64,062.50	20,383,902.92	
38757	T NOTE (100.29)	19	40	02/15/04	04/10/01	SALE	4.750	-20,000,000.00	-20,283,097.38	-36,741.04	-60,937.50	20,383,902.92	
38763	T NOTE (100.21)	19	40	02/15/04	04/10/01	SALE	4.411	-10,000,000.00	-10,286,222.38	-15,745.85	-57,031.25	10,191,950.10	
38771	FEDERAL NATL MTG ASSN	19	40	05/24/01	04/04/01	PURC	4.700	15,000,000.00	14,902,083.33	-97,916.67	-14,902,083.33	-21,248,903.89	
38772	FEDL HOME LN MTG CORP	19	40	07/05/01	04/04/01	PURC	4.570	21,500,000.00	21,248,903.89	-251,096.11	-21,248,903.89	-75,132.67	
38773	T NOTE (99.28)	19	40	11/15/03	04/05/01	PURC	4.250	20,000,000.00	20,301,389.85	-20,301,389.85	-20,301,389.85	-25,000,000.00	
38774	BNY INT (75132.67)	19	99	06/30/01	04/02/01	PURC	5.350	25,000,000.00	25,000,000.00	-25,000,000.00	-25,000,000.00	-49,807,500.00	
		99	40	05/01/01	04/02/01	SALE	5.350	-25,000,000.00	-25,000,000.00	-25,000,000.00	-25,000,000.00	25,075,132.67	
38775	SALOMON BROS C/P	19	89	05/05/01	04/06/01	PURC	4.950	50,000,000.00	49,807,500.00	-192,500.00	-49,807,500.00	-24,893,437.50	
38776	SALOMON BROS C/P	19	89	05/05/01	04/06/01	PURC	4.950	25,000,000.00	24,893,437.50	-106,562.50	-24,893,437.50	-4,941,605.56	
38777	FEDL HOME LN MTG CORP	19	40	07/05/01	04/04/01	PURC	4.570	5,000,000.00	4,941,605.56	-58,394.44	-4,941,605.56	-4,974,297.22	
38778	MERRILL LYNCH C/P	19	45	05/14/01	04/06/01	PURC	4.870	5,000,000.00	4,974,297.22	-25,702.78	-4,974,297.22	-21,865,066.67	
38779	MERRILL LYNCH C/P	19	45	05/22/01	04/06/01	PURC	4.830	22,000,000.00	21,865,066.67	-134,933.33	-21,865,066.67	-20,361,563.36	
38780	T NOTE (100.4)	19	40	11/15/03	04/09/01	PURC	4.230	20,000,000.00	20,361,563.36	-361,563.36	-20,361,563.36	-14,639,475.00	
38781	FEDERAL NATL MTG ASSN	19	40	11/02/01	04/09/01	PURC	4.180	15,000,000.00	14,639,475.00	-360,525.00	-14,639,475.00	-4,963,347.22	
38783	FEDL HOME LOAN BK CONS	19	40	06/06/01	04/09/01	PURC	4.550	5,000,000.00	4,963,347.22	-36,652.78	-4,963,347.22	-11,762,000.00	
38784	FEDL HOME LOAN BK CONS	19	40	09/26/01	04/09/01	PURC	4.284	12,000,000.00	11,762,000.00	-238,000.00	-11,762,000.00	-19,583,327.78	
38785	FEDL HOME LN MTG CORP	19	40	10/05/01	04/09/01	PURC	4.195	20,000,000.00	19,583,327.78	-416,672.22	-19,583,327.78	-1,923,500.00	
38786	FEDL HOME LN MTG CORP	19	40	03/06/01	04/09/01	PURC	4.050	2,000,000.00	1,923,500.00	-76,500.00	-1,923,500.00	-5,790,058.33	
38787	FNMA DISCOUNT NOTES	19	40	02/08/02	04/09/01	PURC	4.130	6,000,000.00	5,790,058.33	-209,941.67	-5,790,058.33	-49,422,402.78	
38788	BK AMER C/P	19	40	07/10/01	04/10/01	PURC	4.623	50,000,000.00	49,422,402.78	-577,597.22	-49,422,402.78	-577,597.22	

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/01 TO 04/30/01
SETTLEMENT DATE BASIS
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FUNDS: 000100, 000001, 009530, 009901, 009902, 009904, 009903, 000920, 000876

INSTR NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR	BOOK	(INTEREST)	(GAIN)/LOSS
MEMO		CASH	DATE	ENTRY	SETTLE	TYPE	YIELD	VALUE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38789	MERRILL LYNCH C/P	19	45	05/22/01	04/10/01	PURC	4.780	50,000,000.00	49,721,166.67		-49,721,166.67
				04/10/01	04/10/01		4.807		-278,853.33		
38790	BR AMER C/P	19	40	08/13/01	04/11/01	PURC	4.490	50,000,000.00	49,220,486.11		-49,220,486.11
				04/10/01	04/11/01		4.561		-779,513.89		
38791	T NOTE (99.23)	19	40	11/15/03	04/11/01	PURC	4.250	20,000,000.00	20,284,228.25		-20,284,228.25
				04/10/01	04/11/01		4.374		284,228.25		
38792	T NOTE (99.23)	19	87	11/15/03	04/11/01	PURC	4.250	20,000,000.00	20,287,353.25		-20,287,353.25
				04/10/01	04/11/01		4.368		287,353.25		
38793	T NOTE (100.22)	19	40	02/15/04	04/12/01	PURC	4.750	20,000,000.00	20,282,898.83		-20,282,898.83
				04/11/01	04/12/01		4.491		282,898.83		
		40		04/27/01		SALE	4.750	-20,000,000.00	-20,282,898.83	-39,364.64	-20,282,898.83
38794	T NOTE (100.22)	19	40	02/15/04	04/16/01	PURC	4.491	10,000,000.00	10,147,479.28		-10,147,479.28
				04/12/01	04/16/01		4.750		147,479.28		
38795	T NOTE (100.22)	19	45	02/15/04	04/16/01	PURC	4.487	10,000,000.00	10,147,479.28		-10,147,479.28
				04/12/01	04/16/01		4.487		147,479.28		
38796	T NOTE (100.22)	19	87	02/15/04	04/16/01	PURC	4.750	10,000,000.00	10,148,260.53		-10,148,260.53
				04/12/01	04/16/01		4.464		148,260.53		
38797	T NOTE (100.22)	19	89	02/15/04	04/16/01	PURC	4.750	10,000,000.00	10,147,479.28		-10,147,479.28
				04/12/01	04/16/01		4.487		147,479.28		
38798	T NOTE (100.20)	19	89	02/15/04	04/16/01	PURC	4.750	10,000,000.00	10,138,885.53		-10,138,885.53
				04/12/01	04/16/01		4.519		138,885.53		
		40		04/30/01		SALE	4.750	-10,000,000.00	-10,138,885.53	-18,370.17	-10,138,885.53
38799	T NOTE (100.20)	19	87	02/15/04	04/16/01	PURC	4.750	10,000,000.00	10,138,104.28		-10,138,104.28
				04/12/01	04/16/01		4.522		138,104.28		
38800	T NOTE (100.20)	19	40	02/15/04	04/16/01	PURC	4.750	10,000,000.00	10,139,666.78		-10,139,666.78
				04/12/01	04/16/01		4.516		139,666.78		
		40		04/19/01		SALE	4.750	-10,000,000.00	-10,139,666.78	-3,936.47	-10,139,666.78
38801	T NOTE (100.20)	19	45	02/15/04	04/16/01	PURC	4.750	10,000,000.00	10,139,666.78		-10,139,666.78
				04/12/01	04/16/01		4.516		139,666.78		
		40		04/18/01		SALE	4.750	-10,000,000.00	-10,139,666.78	-3,936.47	-10,139,666.78
38803	T NOTE (100.12)	19	40	02/15/04	04/17/01	PURC	4.750	25,000,000.00	25,289,947.34		-25,289,947.34
				07/30/01	04/17/01		4.611		289,947.34		
38804	ENY INT (21170.25)	19	99	07/30/01	04/24/01	PURC	5.550	25,000,000.00	25,000,000.00		-25,000,000.00
				04/26/01	04/24/01		5.550				
		99		04/26/01	04/24/01	SALE	5.550	-25,000,000.00	-25,000,000.00	-21,170.25	-25,021,170.25

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/01 TO 04/30/01
REPORT GRAND TOTALS
ASSETS

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TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (32)	4.672	608,500,000.00		607,613,060.68	-886,939.32				-607,613,060.68
SALE (17)	4.877	-269000000.00		-271025960.88	-2,025,960.88		-775,485.41	-855,597.72	272,657,044.01
INTR (2)	6.275			-130,808.01			-964,191.99		
MAT (13)	5.773	-323000000.00		-318787406.11			-5,624,624.44		320,199,436.66

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

June 7, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past eleven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 148,017,498	Earned Interest Yield
Total Net Earnings	\$ 156,438,874	Pooled Funds 6.118%
Average Age of Portfolio	357 Days	All Funds 6.143%

Total cost of the securities on hand on May 31, 2001 was \$3,001,813,934 with a market value of \$3,017,473,243 plus fixed assets accrued earnings of \$20,601,224.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of May 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on May 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of May 2001.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

Transportation Authority - A. Nash

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CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
5/01/01 THROUGH 5/31/01

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	16,290,569.57	.00	.00	N/A	16,290,569.57
TOTAL NET EARNINGS THIS PERIOD:	14,167,929.59	.00	659.17	N/A	14,168,588.76
AVERAGE DAILY PORTFOLIO BALANCE:	3,103,663,371.57	.00	225,806.45	N/A	3,103,889,178.02
EARNED INCOME YIELD THIS PERIOD:	5.375	.000	3.437	N/A	5.375
END OF PERIOD PORTFOLIO BALANCE:	3,000,813,934.19	.00	1,000,000.00	N/A	3,001,813,934.19
CURRENT AMORTIZED BOOK VALUE:	3,004,529,455.08	.00	1,000,000.00	N/A	3,005,529,455.08
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.199	.000	3.437	N/A	5.199
WEIGHTED AVERAGE DAYS TO MATURITY:	356.97	.00	215.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	356.97	.00	215.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.375

SUMMARY DESCRIPTION	CUPN	TRDNG	BOOK	FAR	BOOK
	RATE	YIELD	PRICE	VALUE	VALUE
(Investment Type) 11 TREASURY BILLS	4.717	4.854	97.162	38,000,000.00	36,921,685.28
(Investment Type) 12 TREASURY NOTES	5.158	5.433	99.441	1,380,005,000.00	1,372,292,647.13
(Investment Type) 41 FIMA DISCOUNT NOTES	5.239	5.480	95.714	210,275,000.00	201,261,715.93
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	4.683	4.767	98.251	44,000,000.00	43,230,261.11
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	5.255	5.408	97.231	260,500,000.00	253,287,686.67
(Investment Type) 44 FMC DISCOUNT NOTES	4.597	4.729	97.196	376,500,000.00	365,943,863.07
(Investment Type) 81 COMMERCIAL PAPER DISC	4.555	4.613	98.743	169,000,000.00	166,876,075.00
(Investment Type) 91 NEGOTIABLE C.D.'S	4.743	4.743	100.000	561,000,000.00	561,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	3.390	3.390	100.000	1,000,000.00	1,000,000.00
REPORT TOTALS	4.980	5.156	98.735	3,040,280,000.00	3,001,813,934.19
ASSETS					
FIXED					

(REFRINT)
INVESTMENTS OUTSTANDING AS OF 05/31/01
MAJOR SORT KEY IS ICG#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM TR	PAR/ SHARES	MARKET PRICE	CURR ACQR PRICE SOURCE	INT UNREALIZED	GAIN LOSS
A 38707	UNITED STATES TREAS BILLS 02/15/01 08/16/01	912795G08	19	9530	4.8250	20,000,000.00	19,650,000.00	284,138.89	53,722.22	
A 38709	UNITED STATES TREAS BILLS 02/21/01 08/16/01	912795G08	19	9906	4.9456	19,512,138.89	99,250,000,000.00	52,666.66	10,026.67	
A 38710	UNITED STATES TREAS BILLS 02/21/01 08/16/01	912795G08	19	0000	4.7400	4,000,000.00	3,970,000.00	SUNGARD		
A 38710	UNITED STATES TREAS BILLS 02/21/01 08/16/01	912795G08	19	0000	4.8524	3,907,306.67	99,250,000,000.00	52,666.66	10,026.67	
A 38710	UNITED STATES TREAS BILLS 02/21/01 11/29/01	912795H06	19	928	4.5550	14,000,000.00	13,755,000.00	177,138.89	75,621.39	
A 38710	UNITED STATES TREAS BILLS 02/21/01 11/29/01	912795H06	40	000	4.7229	13,502,239.72	98,250,000,000.00	SUNGARD		
SUBTOTAL (Investment Type) 11 TREASURY BILLS 1,248 (M)										
					4.7173	38,000,000.00	37,575,000.00	513,944.44	139,370.28	
					4.8543	36,921,685.28	98,86151900000			
A 38638	T NOTE (99.22) 12/14/00 07/31/01	9128275L2	19	931	5.5000	50,000,000.00	50,156,250.00	915,198.90	312,500.00	
A 35132	T NOTE (97.81) 08/15/96 08/15/01	912827B92	19	100	5.9996	49,843,750.00	100,312500000	SUNGARD		
A 35213	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	7.8750	7,000,000.00	7,661,250.00	161,415.75	254,359.37	
A 35214	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	6,806,890.63	100,875000000	SUNGARD		
A 35214	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.7804	4,941,406.25	5,034,375.00	82,133.15	92,968.75	
A 35215	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	100,687500000	SUNGARD		
A 35215	T NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.7804	4,941,406.25	5,034,375.00	82,133.15	92,968.75	
A 35234	T NOTE (97.11) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,034,375.00	82,133.15	92,968.75	
A 37786	T NOTE (99.26) 08/31/99 08/31/01	9128275P3	19	100	5.6130	4,989,453.13	100,437500000	63,497.28	32,421.87	
A 37787	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.3498	9,990,700.00	10,043,750.00	138,994.57	53,050.00	
A 37788	T NOTE (99.23) 08/31/99 08/31/01	9128275P3	19	100	5.5000	10,000,000.00	10,043,750.00	138,994.57	71,093.75	
A 37789	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.6465	9,972,656.25	10,037500000	SUNGARD		
A 37790	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.5000	5,000,000.00	5,021,875.00	63,497.28	39,453.12	
A 37791	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.5450	10,000,000.00	10,043,750.00	138,994.57	52,150.00	
A 37792	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.6885	4,982,421.88	10,043,750.00	138,994.57	39,453.12	
A 37793	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.5000	5,000,000.00	5,021,875.00	63,497.28	39,453.12	
A 37794	T NOTE (99.21) 08/31/99 08/31/01	9128275P3	19	100	5.6885	4,982,421.88	10,037500000	SUNGARD		
A 37795	T NOTE (99.30) 08/31/99 08/31/01	9128275P3	19	100	5.5000	5,000,000.00	5,021,875.00	63,497.28	39,453.12	
A 38640	T NOTE (99.21) 12/14/00 08/31/01	9128275P3	19	931	6.0216	49,816,406.25	100,437500000	SUNGARD		

(REPRINT)

INVEST NUMBER		PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACGR	INT	UNREALIZED GAIN
NUMBER					BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE	SOURCE	UNREALIZED LOSS
A	35626	T	NOTE (99.26)	91282726F4	19	100	5.5000	45,000,000.00	45,196,875.54	625,475.54	SUNGD	290,033.06
			12/21/00 08/31/01						100.437500000			
			NOTE (99.28)	91282726F4	19	100	5.5000	44,996,835.94	25,199,375.00	347,486.41	SUNGD	146,484.37
A	36427	T	NOTE (99.28)	91282726F4	19	100	5.5000	25,000,000.00	25,000,000.00	0.00	SUNGD	0.00
			12/28/00 08/31/01						100.437500000			
			NOTE (99.28)	91282726F4	19	100	5.5000	24,982,890.63	26,235,625.00	132,826.09	SUNGD	286,406.25
A	46427	T	NOTE (99.23)	91282726C5	19	100	5.8750	25,000,000.00	25,265,625.00	4,012.98	SUNGD	337,890.62
			12/01/00 10/31/01						101.062500000			
			NOTE (99.23)	91282726C5	19	100	5.8750	24,977,734.38	25,662,625.00	4,012.98	SUNGD	337,890.62
A	47956	T	NOTE (99.23)	91282726C5	19	100	5.8750	25,000,000.00	25,662,625.00	4,012.98	SUNGD	337,890.62
			11/30/99 11/30/01						101.062500000			
			NOTE (99.23)	91282726C5	19	100	5.8750	24,977,734.38	25,662,625.00	4,012.98	SUNGD	337,890.62
A	35462	T	NOTE (99.23)	91282726E1	19	100	6.1250	20,000,000.00	20,137,500.00	257,182.32	SUNGD	160,937.50
			11/30/99 11/30/01						101.375000000			
			NOTE (99.23)	91282726E1	19	100	6.1250	20,000,000.00	20,325,000.00	417,817.68	SUNGD	663,631.25
A	35521	T	NOTE (98.10)	91282726G6	19	100	6.2500	20,000,000.00	20,325,000.00	417,817.68	SUNGD	663,631.25
			12/31/96 12/31/01						101.625000000			
			NOTE (98.10)	91282726G6	19	100	6.2500	19,661,368.75	20,325,000.00	125,345.30	SUNGD	137,812.50
A	35523	T	NOTE (99.11)	91282726G6	19	100	6.4092	5,999,687.50	6,097,500.00	104,454.42	SUNGD	92,900.00
			01/31/97 01/31/02						101.625000000			
			NOTE (99.25)	91282726G6	19	100	6.4092	5,999,687.50	6,097,500.00	104,454.42	SUNGD	92,900.00
A	35524	T	NOTE (99.25)	91282726G6	19	100	6.2500	10,000,000.00	10,162,500.00	208,908.84	SUNGD	214,062.50
			01/31/97 01/31/02						101.625000000			
			NOTE (99.16)	91282726G6	19	100	6.2500	9,948,437.50	10,162,500.00	208,908.84	SUNGD	214,062.50
A	35526	T	NOTE (99.16)	91282726G6	19	100	6.3720	10,000,000.00	10,162,500.00	208,908.84	SUNGD	214,062.50
			01/31/97 01/31/02						101.625000000			
			NOTE (99.16)	91282726G6	19	100	6.3720	9,948,437.50	10,162,500.00	208,908.84	SUNGD	214,062.50
A	35527	T	NOTE (99.16)	91282726G6	19	100	6.2500	10,000,000.00	10,162,500.00	208,908.84	SUNGD	214,062.50
			01/31/97 01/31/02						101.625000000			
			NOTE (99.16)	91282726G6	19	100	6.2500	9,948,437.50	10,162,500.00	208,908.84	SUNGD	214,062.50
A	35528	T	NOTE (99.16)	91282726G6	19	100	6.2500	10,000,000.00	10,162,500.00	208,908.84	SUNGD	214,062.50
			01/31/97 01/31/02						101.625000000			
			NOTE (99.16)	91282726G6	19	100	6.2500	9,948,437.50	10,162,500.00	208,908.84	SUNGD	214,062.50
A	38096	T	NOTE (99.18)	9128275X6	19	100	6.3750	8,000,000.00	8,137,500.00	170,469.61	SUNGD	156,875.00
			01/31/97 01/31/02						101.187500000			
			NOTE (99.18)	9128275X6	19	100	6.3750	7,964,375.00	8,137,500.00	170,469.61	SUNGD	156,875.00
A	38097	T	NOTE (99.25)	9128275X6	19	100	6.3750	8,000,000.00	8,137,500.00	170,469.61	SUNGD	156,875.00
			01/31/00 01/31/02						101.187500000			
			NOTE (99.25)	9128275X6	19	100	6.3750	7,964,375.00	8,137,500.00	170,469.61	SUNGD	156,875.00
A	38098	T	NOTE (99.25)	9128275X6	19	100	6.3750	8,000,000.00	8,137,500.00	170,469.61	SUNGD	156,875.00
			01/31/00 01/31/02						101.187500000			
			NOTE (99.25)	9128275X6	19	100	6.3750	7,964,375.00	8,137,500.00	170,469.61	SUNGD	156,875.00
A	38099	T	NOTE (99.18)	9128275X6	19	100	6.3750	8,000,000.00	8,137,500.00	170,469.61	SUNGD	156,875.00
			01/31/00 01/31/02						101.187500000			
			NOTE (99.18)	9128275X6	19	100	6.3750	7,964,375.00	8,137,500.00	170,469.61	SUNGD	156,875.00
A	38100	T	NOTE (99.25)	9128275X6	19	100	6.3750	8,000,000.00	8,137,500.00	170,469.61	SUNGD	156,875.00
			01/31/00 01/31/02						101.187500000			
			NOTE (99.25)	9128275X6	19	100	6.3750	7,964,375.00	8,137,500.00	170,469.61	SUNGD	156,875.00
A	48101	T	NOTE (99.18)	9128275X6	19	100	6.3750	8,000,000.00	8,137,500.00	170,469.61	SUNGD	156,875.00
			01/31/00 01/31/02						101.187500000			
			NOTE (99.18)	9128275X6	19	100	6.3750	7,964,375.00	8,137,500.00	170,469.61	SUNGD	156,875.00
A	35424	T	NOTE (99.16)	91282726D0	19	100	6.6250	10,000,000.00	10,250,000.00	57,608.70	SUNGD	303,400.00
			04/30/97 04/30/02						102.500000000			
			NOTE (99.16)	91282726D0	19	100	6.6250	9,946,600.00	10,250,000.00	57,608.70	SUNGD	303,400.00
A	38374	T	NOTE (99.16)	9128272Y7	19	100	6.2500	25,000,000.00	25,609,375.00	656,077.35	SUNGD	736,328.12
			06/30/00 06/30/02						102.437500000			
			NOTE (99.16)	9128272Y7	19	100	6.2500	24,873,046.88	25,609,375.00	656,077.35	SUNGD	736,328.12
A	38375	T	NOTE (99.16)	9128272Y7	19	100	6.2500	25,000,000.00	25,609,375.00	656,077.35	SUNGD	736,328.12
			06/30/00 06/30/02						102.437500000			
			NOTE (99.16)	9128272Y7	19	100	6.2500	24,873,046.88	25,609,375.00	656,077.35	SUNGD	736,328.12
A	36594	T	NOTE (99.16)	9128274B5	19	100	6.5000	20,000,000.00	20,437,500.00	1,863.39	SUNGD	5,365.00
			06/30/00 06/30/02						102.437500000			
			NOTE (99.16)	9128274B5	19	100	6.5000	20,000,000.00	20,437,500.00	1,863.39	SUNGD	5,365.00
A	36595	T	NOTE (99.16)	9128274B5	19	100	5.5000	8,606,732.50	8,839,218.75	232,486.25	SUNGD	232,486.25
			03/31/98 03/31/03						102.187500000			
			NOTE (99.16)	9128274B5	19	100	5.5000	8,606,732.50	8,839,218.75	232,486.25	SUNGD	232,486.25

CITY/COUNTY OF SAN FRANCISCO
N.R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 05/31/01
MAJOR SORT KEY IS IC#

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(REMARK)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/SHARES BOOK	MARKET PRICE	MARKET VALUE	CURR ACQR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
A 36596 T	NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	3052	5.5000		150,000.00	153,281.25	1,397.54				4,023.75
A 36597 T	NOTE (99.16) 03/31/98 03/31/03	9128274B5	18	3051	5.6148		149,257.50	102,1875000000	SUNGARD				26,375.00
A 33942 T	NOTE (98.20) 09/27/94 06/15/03		89	0001	5.5000		1,000,000.00	1,995,500.00	102,1875000000	SUNGARD			714.06
A 37126 T	NOTE (99.22) 11/16/98 11/15/03	9128274U3	40	0000	5.6043		5,000.00	5,145.31	102,9065000000	SUNGARD			
A 36616 T	NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	9530	4.2500		4,431.25	9,953,125.00	19,633.15				-13,475.00
A 36773 T	NOTE (99.28) 04/05/01 11/15/03	9128274U3	19	1000	4.2500		15,000,000.00	18,929,687.50	29,449.73				561,528.12
A 36780 T	NOTE (100.4) 04/09/01 11/15/03	9128274U3	19	1000	4.3091		19,970,312.50	19,5312500000	39,266.30				-64,062.50
A 36791 T	NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	1000	4.2503		20,021,093.75	19,906,250.00	39,266.30				-114,843.75
A 36792 T	NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	1000	4.3741		19,939,062.50	19,906,250.00	39,266.30				-32,812.50
A 36817 T	NOTE (99.18) 05/07/01 11/15/03	9128274U3	19	1000	4.2500		20,000,000.00	19,906,250.00	39,266.30				-35,937.50
A 36821 T	NOTE (99.30) 05/10/01 11/15/03	9128274U3	19	1000	4.4348		19,912,500.00	19,906,250.00	39,266.30				-6,250.00
A 36822 T	NOTE (99.16) 05/15/01 11/15/03	9128274U3	19	1000	4.2500		19,987,500.00	19,906,250.00	39,266.30				-81,350.00
A 36823 T	NOTE (99.15) 05/15/01 11/15/03	9128274U3	19	1000	4.2500		20,000,000.00	19,906,250.00	39,266.30				27,343.75
A 36824 T	NOTE (99.15) 05/16/01 11/15/03	9128274U3	19	1000	4.4736		49,738,281.25	99,5312500000	99,5312500000				17,578.12
A 36825 T	NOTE (99.11) 05/18/01 11/15/03	9128274U3	19	1000	4.4803		24,865,234.38	19,906,250.00	39,266.30				14,062.50
A 36826 T	NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	1000	4.4805		19,894,497.28	19,906,250.00	39,266.30				37,500.00
A 36827 T	NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	1000	4.2500		19,875,679.35	19,906,250.00	39,266.30				39,843.75
A 36828 T	NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	1000	4.5089		29,847,248.64	14,929,687.50	29,449.73				19,521.87
A 36829 T	NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	1000	4.5089		14,923,634.33	14,929,687.50	29,449.73				18,750.00
A 36830 T	NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	1000	4.5055		14,924,746.20	14,929,687.50	29,449.73				25,781.25
A 36831 T	NOTE (99.12) 05/23/01 11/15/03	9128274U3	19	1000	4.5258		14,917,764.95	14,929,687.50	29,449.73				46,875.00
A 36832 T	NOTE (99.10) 05/25/01 11/15/03	9128274U3	19	1000	4.5533		15,000,000.00	15,079,687.50	208,632.60				128,906.25
A 37378 T	NOTE (99.22) 02/16/99 02/15/04	9128275A6	19	1000	4.8246		14,950,781.25	15,079,687.50	208,632.60				173,437.50
A 37379 T	NOTE (99.12) 02/16/99 02/15/04	9128275A6	19	1000	4.8925		14,906,750.00	100,5312500000	SUNGARD				705,468.75
A 38473 T	NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	1000	6.0915		14,374,218.75	100,5312500000	SUNGARD				705,468.75
A 38474 T	NOTE (95.27) 08/15/00 02/15/04	9128275A6	45	0000	6.0915		14,374,218.75	100,5312500000	SUNGARD				705,468.75

(R/P/P/NT)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND	CEN RATE	PAR/SHEAR3	MARKET VALUE	CURR ACQR	INT	UNREALIZED GAIN
						SAFE	YTM TR	BOOK	PRICE	PRICE	SOURCE	UNREALIZED LOSS
A 38476 T	NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,079,667.50	208,632.60		705,468.75
A 38477 T	NOTE (95.18)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,079,667.50	208,632.60		747,656.25
A 38708 T	NOTE (99.11)	02/16/01	02/15/04	9128275A6	19	100	4.7500	30,000,000.00	30,159,975.00	417,265.19		360,937.50
A 38718 T	NOTE (99.26)	02/16/01	02/15/04	9128275A6	19	100	4.7500	29,802,373.96	100,531,250.00			132,187.50
A 38764 T	NOTE (100.21)	03/29/01	02/15/04	9128275A6	19	100	4.8236	17,962,332.53	100,531,250.00			
A 38794 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,117,610.50	10,053,125.00	139,088.40		-9,375.00
A 38795 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,147,479.28	10,053,125.00	139,088.40		-15,625.00
A 38796 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,000,000.00	10,053,125.00	139,088.40		-15,625.00
A 38797 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,148,260.53	100,531,250.00			-16,406.25
A 38799 T	NOTE (100.20)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,147,479.28	100,531,250.00	139,088.40		-15,625.00
A 38803 T	NOTE (100.12)	04/17/01	02/15/04	9128275A6	19	100	4.5222	10,138,104.28	100,531,250.00	139,088.40		-6,250.00
A 38805 T	NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.6109	25,289,947.34	100,531,250.00	347,720.99		42,968.75
A 38806 T	NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.5758	25,357,357.14	100,531,250.00	347,721.00		21,484.37
A 38807 T	NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.5848	25,351,497.76	100,531,250.00	347,721.00		27,343.75
A 37949 T	NOTE (99.17)	11/15/99	05/15/04	9128275F5	45	100	5.2500	20,353,450.89	100,531,250.00	347,721.00		25,390.62
A 38273 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885	10,000,000.00	10,178,125.00	24,252.72		710,937.50
A 38274 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885	10,000,000.00	10,178,125.00	24,252.72		710,937.50
A 38275 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885	10,000,000.00	10,178,125.00	24,252.72		710,937.50
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885	10,000,000.00	10,178,125.00	24,252.72		710,937.50
A 38810 T	NOTE (101.30)	05/02/01	05/15/04	9128275F5	40	100	4.5642	50,960,937.50	101,781,250.00			-70,312.50

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACOR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38562	FEDERAL NATL MFG ASSN DISC N	10/11/00 06/21/01		313589HND	19	9530	6.5200	20,000,000.00	19,956,611.11	809,027.78	25,555.55		
A 38661	FEDERAL NATL MFG ASSN DISC N	02/05/01 07/05/01		313589HT3	19	9530	6.5371	19,121,527.78	99,780,555,555.66	239,008.33	14,095.84		
A 38574	FEDERAL NATL MFG ASSN DISC N	10/18/00 10/05/01		313589HPS	19	1000	6.1100	14,690,937.50	99,626,994,444.44	191,786.11	40,775.00		
A 38575	FEDERAL NATL MFG ASSN DISC N	10/18/00 10/05/01		313589HPS	19	1000	6.4982	17,011,288.69	98,677,000,000.00	766,516.67	162,750.00		
A 38685	FEDERAL NATL MFG ASSN DISC N	10/18/00 10/05/01		313589HPS	19	1000	6.4926	18,806,133.33	98,677,000,000.00	43,487.50	10,412.50		
A 38683	FEDERAL NATL MFG ASSN DISC N	01/26/01 10/05/01		313589HPS	19	0000	5.1491	2,413,025.00	98,677,000,000.00	619,760.56	193,826.11		
A 38683	FEDERAL NATL MFG ASSN DISC N	12/14/00 11/02/01		313589HPS	19	9904	6.0517	21,815,487.22	98,387,277,777.78	92,308.33	26,308.34		
A 38781	FEDERAL NATL MFG ASSN DISC N	04/09/01 11/02/01		313589HPS	19	9904	4.1800	15,000,000.00	14,758,091.67	32,487.50	25,625.83		
A 38669	FEDERAL NATL MFG ASSN DISC N	01/08/01 11/16/01		313589HPS	19	9002	4.9200	4,773,475.00	98,387,277,777.78	92,308.33	25,625.83		
A 38670	FEDERAL NATL MFG ASSN DISC N	12/11/00 11/30/01		313589HPS	19	9530	5.7200	25,000,000.00	24,524,777.78	683,222.22	46,106.67		
A 38671	FEDERAL NATL MFG ASSN DISC N	01/08/01 11/30/01		313589HPS	19	9007	4.9000	8,593,833.33	98,099,111,111.11	156,800.00	40,343.34		
A 38690	FEDERAL NATL MFG ASSN DISC N	01/26/01 12/28/01		313589HPS	19	9127	5.1275	7,645,022.22	98,099,111,111.11	137,200.00	100,625.00		
A 38719	FEDERAL NATL MFG ASSN DISC N	02/27/01 12/28/01		313589HPS	19	924	4.9100	15,000,000.00	14,671,000.00	257,775.00	122,500.00		
A 38719	FEDERAL NATL MFG ASSN DISC N	02/27/01 12/28/01		313589HPS	19	1000	4.7859	24,028,888.89	97,806,666,666.67	300,277.78	15,540.00		
A 38729	FEDERAL NATL MFG ASSN DISC N	04/09/01 02/08/02		313589HPS	19	918	4.5200	6,000,000.00	5,842,080.00	36,481.67	11,231.12		
A 38729	FEDERAL NATL MFG ASSN DISC N	03/09/01 02/22/02		313589HPS	19	9007	4.7278	1,912,111.11	97,221,777,777.78	21,093.33	11,231.12		
A 38731	FEDERAL NATL MFG ASSN DISC N	03/09/01 02/22/02		313589HPS	19	9004	4.5200	2,000,000.00	1,944,435.56	21,093.33	11,231.12		
A 38732	FEDERAL NATL MFG ASSN DISC N	03/09/01 02/22/02		313589HPS	19	903	4.5200	2,000,000.00	1,944,435.56	21,093.33	11,231.12		
A 38733	FEDERAL NATL MFG ASSN DISC N	03/09/01 02/22/02		313589HPS	19	877	4.5200	1,000,000.00	97,272,217.78	10,946.67	5,615.55		
SUBTOTAL	(Investment Type) 41 ENNA DISCOUNT NO 6.82% (M)						5.2389	210,275,715.93	207,049,086.31	4,659,493.94	1,127,876.44		
A 38741	FED. FARM CRED BK CONS DISC	03/15/01 06/11/01		313313GV4	19	1000	4.7300	20,000,000.00	19,974,000.00	204,966.67	5,533.33		
A 38768	FED. FARM CRED BK CONS DISC	03/29/01 06/22/01		313313HE1	19	1000	4.6914	14,000,000.00	13,968,150.00	115,484.45	6,043.33		

(REPRINT)

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALRY
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 05/31/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	PEN RATE YTM TR	P#R/SHARES BOOK	MARKET PRICE MARKET VALUE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38765	FEDL FARM CRED BK CONS DISC 03/29/01 11/02/01	313313N71	19	100	4.4700	5,000,000.00	4,919,791.67	39,288.89	14,330.56
A 38668	FEDL FARM CRED BK CONS DISC 01/26/01 01/24/02	313313SE9	19	9530	4.5416	4,866,172.22	58,385,833,333	SUNGDARD	
			19	000	4.8800	5,000,000.00	4,876,891.87	89,400.00	37,525.00
			40	000	5.1326	4,753,966.67	97,537,833,333	SUNGDARD	
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC 1.44% (M)					4.6828	44,000,000.00	43,738,833.34	445,140.01	63,432.22
					4.7666	43,230,261.11	99,406,490,000		
A 38626	FEDL HOME LOAN BK CONS DISC 12/04/00 06/01/01	313385GH3	19	9530	6.1500	15,000,000.00	15,000,000.00	458,687.50	0.00
A 38634	FEDL HOME LOAN BK CONS DISC 12/11/00 06/01/01	313385GH3	19	000	6.3440	14,541,312.50	100,000,000,000	SUNGDARD	
A 38783	FEDL HOME LOAN BK CONS DISC 04/09/01 06/06/01	313385GN0	19	100	6.0300	30,000,000.00	30,000,000.00	864,300.00	0.00
A 38769	FEDL HOME LOAN BK CONS DISC 03/29/01 06/20/01	313385HC3	19	9901	6.2089	29,135,700.00	100,000,000,000	SUNGDARD	
A 38576	FEDL HOME LOAN BK CONS DISC 10/18/00 06/21/01	313385HK5	19	100	4.5500	5,000,000.00	4,997,277.78	33,493.06	437.50
A 38668	FEDL HOME LOAN BK CONS DISC 01/08/01 07/06/01	313385H03	19	925	4.5836	1,963,347.22	99,945,555,556	SUNGDARD	
A 38676	FEDL HOME LOAN BK CONS DISC 01/17/01 07/11/01	313385H22	19	892	4.6600	1,500,000.00	1,496,896.67	12,462.66	585.84
A 38689	FEDL HOME LOAN BK CONS DISC 01/26/01 07/18/01	313385J62	19	923	4.7106	1,483,884.17	99,793,111,111	SUNGDARD	
A 38686	FEDL HOME LOAN BK CONS DISC 01/26/01 07/20/01	313385J66	19	9300	6.2000	9,000,000.00	8,974,520.00	350,300.00	14,820.00
A 38699	FEDL HOME LOAN BK CONS DISC 02/07/01 08/08/01	313385K07	19	9530	6.4613	8,609,000.00	99,716,888,889	SUNGDARD	
A 38739	FEDL HOME LOAN BK CONS DISC 02/14/01 08/08/01	313385K07	19	000	5.2327	45,000,000.00	44,828,500.00	918,000.00	51,625.00
A 38739	FEDL HOME LOAN BK CONS DISC 02/14/01 08/08/01	313385L80	19	879	5.1700	15,000,000.00	99,618,888,889	SUNGDARD	
A 38766	FEDL HOME LOAN BK CONS DISC 03/29/01 09/26/01	313385ME3	19	100	5.3033	14,623,020.83	14,934,666.67	290,812.50	20,833.34
A 38784	FEDL HOME LOAN BK CONS DISC 04/09/01 09/26/01	313385NE3	19	9306	5.1200	11,000,000.00	99,564,444,444	SUNGDARD	
A 38636	FEDL HOME LOAN BK CONS DISC 12/12/00 09/28/01	313385WG8	19	9901	5.2492	10,729,351.11	10,943,704.44	197,120.00	17,233.33
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 8.53% (M)					5.2549	260,500,000.00	259,024,007.78	5,264,295.55	472,025.56
					5.4078	253,287,686.67	99,433,400,000		
A 38772	FEDL HOME IN MTG CORP DISC N 04/04/01 07/05/01	313397HT1	19	1	4.5700	21,528,903.89	21,420,402.22	158,299.72	13,198.61
A 38777	FEDL HOME IN MTG CORP DISC N 04/04/01 07/05/01	313397HT1	19	924	4.6240	5,000,000.00	99,629,777,778	36,813.89	3,069.44
			40	000	4.5700	4,981,488.89	99,629,777,778	SUNGDARD	

INVESTMENTS OUTSTANDING AS OF 05/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCR	INT PRICE	UNREALIZED GAIN	LOSS
A 38746	COMMERCIAL PAPER DISC 03/23/01 06/04/01	9497E0T44	19	1	4.6000		9,600,000.00		9,596,824.00		86,301.37		542.63	
A 38747	COMMERCIAL PAPER DISC 03/23/01 06/04/01	9497E0T44	19	9902	4.6000		4,510,000.00		9,969,662.66		38,920.85		212.37	
A 38748	WELLS FARGO C/P 03/23/01 06/19/01	9497E0TR8	19	100	4.5915		4,359,411.11		9,966,916.66		267,570.00		9,300.00	
A 38749	WELLS FARGO C/P 03/23/01 06/25/01	9497E0TR3	19	100	4.6421		29,663,400.00		9,801,500,000		133,875.00		6,200.00	
A 38750	WELLS FARGO C/P 03/23/01 06/25/01	9497E0TR3	19	901	4.5900		10,000,000.00		9,973,533.33		89,250.00		4,133.33	
A 38758	BR AMER C/P 04/10/01 07/10/01	0660P0UA9	19	100	4.6234		50,000,000.00		99,569,966.67		330,055.55		32,500.00	
A 38790	BR AMER C/P 04/11/01 08/14/01	0660P0VED	19	100	4.4900		49,422,402.78		49,602,250.00		318,041.67		63,722.22	
SUBTOTAL (Investment Type)	81 COMMERCIAL PAPER	5.54% (M)			4.5554		169,000,000.00		168,256,859.99		1,264,194.44		116,590.55	
					4.6133		166,876,075.00		99,560,220,000					
A 38629	BR AMER C.D. 12/06/00 06/15/01	06050EYH5	19	100	6.4100		45,000,000.00		45,043,963.96		1,418,212.50		43,963.96	
A 38645	BR AMER C.D. 12/14/00 06/15/01	06050EYK8	19	100	6.3200		25,000,000.00		25,023,563.93		741,722.22		23,563.99	
A 38724	BR AMER C.D. 03/02/01 07/03/01	06050EMW3	19	1	4.9200		9,600,000.00		100,094,559,772		119,392.00		8,185.80	
A 38725	BR AMER C.D. 03/02/01 07/03/01	06050EMW3	19	100	4.9200		15,400,000.00		100,085,667,656		191,524.67		13,131.39	
A 38603	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	473	6.5700		40,000,000.00		100,085,667,656		1,408.90		132.32	
A 38604	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	467	6.5700		93,000,000.00		100,330,798,068		3,275.69		307.64	
A 38605	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	400	6.5700		175,000,000.00		100,330,798,068		6,163.94		578.90	
A 38606	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	892	6.5700		3,000,000.00		100,330,798,068		105,667.50		9,923.94	
A 38607	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	1901	6.5700		2,000,000.00		100,330,798,068		70,445.00		6,615.96	
A 38608	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	5005	6.5700		1,000,000.00		100,330,798,068		35,222.50		3,307.98	
A 38609	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	803	6.5700		4,000,000.00		100,330,798,068		140,890.00		13,231.92	
A 38610	BR AMER C.D. 11/20/00 07/18/01	06050EVA0	19	100	6.5700		31,692,000.00		100,330,798,068		1,116,271.47		104,836.53	
A 38818	BR AMER C.D. 05/08/01 07/31/01	06050EXX8	19	1	4.0200		2,500,000.00		2,500,437.52		6,700.00		437.52	
A 38819	BR AMER C.D. 05/08/01 07/31/01	06050EXX8	19	100	4.0200		47,500,000.00		47,508,312.97		127,300.00		8,312.57	
			40	000	4.0200		47,500,000.00		100,010,500,9650					

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUPP	COUP RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	38700 UNITED STATES TREAS BILL	912795G08	9530	08/16/01	02/15/01	000	4.825	4.946	97.561	20,000,000.00	19,512,138.89
A	38705 UNITED STATES TREAS BILL	912795G08	9906	08/16/01	02/21/01	000	4.740	4.852	97.682	4,000,000.00	3,907,308.67
A	38710 UNITED STATES TREAS BILL	912795H06	928	11/29/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,239.72
SUBTOTAL (Investment Type) 11 TREASURY BILLS											
1.23%(C)											
A	38638 T NOTE (99.22)	9128275L2	931	07/31/01	12/14/00	000	5.500	6.000	99.688	50,000,000.00	49,843,750.00
A	35192 T NOTE (97.8)	912827B92	100	08/15/01	08/15/96	000	7.875	8.565	97.241	7,000,000.00	6,806,990.63
A	35213 T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A	35214 T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A	35215 T NOTE (98.27)	912827239	100	08/31/01	09/03/96	000	6.500	7.152	97.804	5,000,000.00	4,941,406.25
A	35254 T NOTE (99.11)	912827239	100	08/31/01	09/03/96	000	6.500	7.152	97.804	5,000,000.00	4,941,406.25
A	37766 T NOTE (99.26)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.500	99.707	5,000,000.00	4,989,453.13
A	37787 T NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.500	99.707	5,000,000.00	4,989,453.13
A	37788 T NOTE (99.23)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.647	99.127	10,000,000.00	9,972,556.25
A	37789 T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A	37790 T NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A	37791 T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A	37792 T NOTE (99.30)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A	37793 T NOTE (99.21)	9128275P3	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A	37794 T NOTE (99.21)	9128275P3	9530	08/31/01	08/31/99	000	5.500	5.545	99.916	10,000,000.00	9,991,600.00
A	37795 T NOTE (99.14)	9128275P3	100	08/31/01	11/27/00	000	5.500	6.290	99.414	45,000,000.00	44,776,328.13
A	38615 T NOTE (99.21)	9128275P3	931	08/31/01	12/21/00	000	5.500	6.022	99.633	45,000,000.00	44,816,406.25
A	38616 T NOTE (99.21)	9128275P3	100	08/31/01	12/21/00	000	5.500	5.766	99.793	45,000,000.00	44,906,835.94
A	38654 T NOTE (99.28)	9128275P3	100	08/31/01	12/28/00	000	5.500	5.715	99.852	25,000,000.00	24,962,990.63
A	38655 T NOTE (99.28)	9128275P3	100	08/31/01	12/01/00	000	5.875	6.091	99.852	25,000,000.00	25,949,218.75
A	38656 T NOTE (99.28)	9128275P3	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A	38657 T NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A	37994 T NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5.875	6.125	99.766	10,000,000.00	9,976,562.50
A	37995 T NOTE (99.23)	9128272C5	100	11/30/01	11/30/99	000	5.875	6.125	99.766	10,000,000.00	9,976,562.50
A	35462 T NOTE (99.10)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.554	98.307	20,000,000.00	19,661,682.50
A	35523 T NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	5,000,000.00	4,989,587.50
A	35524 T NOTE (99.11)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.305	99.367	5,000,000.00	4,989,587.50
A	35525 T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,948,437.50
A	35527 T NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,948,437.50
A	38096 T NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.166	99.555	8,000,000.00	7,964,375.00
A	38097 T NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.166	99.555	8,000,000.00	7,964,375.00
A	38099 T NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A	38100 T NOTE (99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.162	99.563	8,000,000.00	7,960,625.00
A	38101 T NOTE (99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A	35724 T NOTE (99.16)	9128272S0	100	01/31/02	01/31/00	000	6.375	6.612	99.466	10,000,000.00	9,946,000.00
A	38374 T NOTE (99.16)	9128272T7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A	38375 T NOTE (99.16)	9128272T7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A	38376 T NOTE (99.16)	9128272T7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88

INVEST	DESCRIPTION	CUSIP	FUND NO.	MAJORITY (TICKER)	PURCHASE DATE	SAF/ PUR	COUN RATE	TDRNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A	38111 FEDERAL NATL MFG ASSN D	313589HB2	100	06/19/01	02/22/01	000	4.960	5.062	98.382	15,000,000.00	9,838,150.00,00
A	38651 FEDERAL NATL MFG ASSN D	313589HB8	9530	06/21/01	10/11/00	000	6.250	6.537	95.608	20,000,000.00	19,121,527.78,78
A	38691 FEDERAL NATL MFG ASSN D	313589HB7	9530	07/05/01	02/05/01	000	4.945	5.050	97.940	15,000,000.00	14,650,537.50,50
A	38672 FEDERAL NATL MFG ASSN D	313589HB5	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00	4,701,288.88,88
A	38673 FEDERAL NATL MFG ASSN D	313589HB5	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00	18,806,133.33,33
A	38643 FEDERAL NATL MFG ASSN D	313589HB6	928	10/05/01	01/26/01	000	4.970	5.149	96.352	2,500,000.00	2,413,025.00,00
A	38644 FEDERAL NATL MFG ASSN D	313589HB6	9904	11/02/01	12/14/00	000	4.970	6.052	94.850	23,000,000.00	21,815,487.02,02
A	38681 FEDERAL NATL MFG ASSN D	313589BTP6	9902	11/16/01	04/09/01	000	4.180	4.283	97.577	15,000,000.00	14,631,975.00,00
A	38669 FEDERAL NATL MFG ASSN D	313589BTP5	9530	11/30/01	12/11/00	000	4.920	5.193	95.796	4,775,000.00	4,755,000.00,00
A	38633 FEDERAL NATL MFG ASSN D	313589BXP5	907	11/30/01	01/08/01	000	5.720	6.061	94.375	25,000,000.00	23,593,933.33,33
A	38670 FEDERAL NATL MFG ASSN D	313589BXP5	907	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,665,022.22,22
A	38671 FEDERAL NATL MFG ASSN D	313589BXP5	924	12/30/01	01/08/01	000	4.910	5.146	95.417	15,000,000.00	14,312,600.00,00
A	38690 FEDERAL NATL MFG ASSN D	313589BXP5	912	12/28/01	01/26/01	000	4.900	5.146	95.417	15,000,000.00	14,312,600.00,00
A	38719 FEDERAL NATL MFG ASSN D	313589B8A1	100	02/28/02	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,028,888.88,88
A	38729 FEDERAL NATL MFG ASSN D	313589BTP9	918	02/22/02	03/09/01	000	4.130	4.426	96.501	6,000,000.00	5,790,058.33,33
A	38720 FEDERAL NATL MFG ASSN D	313589BTP9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11,11
A	38731 FEDERAL NATL MFG ASSN D	313589BTP9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11,11
A	38732 FEDERAL NATL MFG ASSN D	313589BTP9	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11,11
A	38733 FEDERAL NATL MFG ASSN D	313589BTP9	877	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11,11
SUBTOTAL (Investment Type) 41 FVMA DISCOUNT NOTES 6.70% (C) 5.239 5.480 95.714 210,275,000.00 201,261,715.93,93											
A	38741 FEEDL FARM CRED BK CONS D	313313GV4	100	06/12/01	03/15/01	000	4.730	4.787	98.818	20,000,000.00	19,763,500.00,00
A	38768 FEEDL FARM CRED BK CONS D	313313HET	100	06/13/01	03/29/01	000	4.640	4.691	98.904	14,000,000.00	13,846,622.22,44
A	38765 FEEDL FARM CRED BK CONS D	313313NT1	100	11/02/01	03/29/01	000	4.420	4.542	97.333	5,000,000.00	4,866,172.22,22
A	38688 FEEDL FARM CRED BK CONS D	313313S59	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67,67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO. 1.44% (C) 4.653 4.767 98.251 44,000,000.00 43,220,261.11,11											
A	38626 FEEDL HOME LOAN BK CONS D	313385GH3	9530	06/01/01	12/04/00	000	6.150	6.344	96.942	15,000,000.00	14,541,312.50,50
A	38634 FEEDL HOME LOAN BK CONS D	313385GH3	100	06/01/01	12/11/00	000	6.030	6.209	97.119	30,000,000.00	29,133,700.00,00
A	38783 FEEDL HOME LOAN BK CONS D	313385H63	9904	06/06/01	04/09/01	000	4.500	4.584	99.277	5,000,000.00	4,963,347.22,22
A	38769 FEEDL HOME LOAN BK CONS D	313385H63	1900	06/20/01	03/29/01	000	4.660	4.711	98.926	1,500,000.00	1,463,884.11,11
A	38576 FEEDL HOME LOAN BK CONS D	313385H65	100	06/27/01	10/18/00	000	6.200	6.481	95.660	9,000,000.00	8,409,400.00,00
A	38668 FEEDL HOME LOAN BK CONS D	313385H62	925	07/06/01	01/08/01	000	5.100	5.233	97.487	45,000,000.00	43,868,870.00,00
A	38676 FEEDL HOME LOAN BK CONS D	313385H62	925	07/11/01	01/17/01	000	5.170	5.303	97.484	15,000,000.00	14,624,020.83,83
A	38686 FEEDL HOME LOAN BK CONS D	313385J16	9530	07/18/01	01/26/01	000	5.120	5.249	97.540	11,000,000.00	10,729,351.11,11
A	38699 FEEDL HOME LOAN BK CONS D	313385K07	9530	08/08/01	02/07/01	000	5.120	5.251	97.511	8,000,000.00	7,800,898.98,98
A	38705 FEEDL HOME LOAN BK CONS D	313385K07	100	08/08/01	02/14/01	000	4.950	5.052	97.510	50,000,000.00	48,755,065.48,48
A	38734 FEEDL HOME LOAN BK CONS D	313385L60	879	08/30/01	03/09/01	000	4.630	4.757	97.753	25,000,000.00	24,936,437.50,50
A	38786 FEEDL HOME LOAN BK CONS D	313385ME3	100	09/26/01	03/29/01	000	4.400	4.541	97.768	5,000,000.00	4,888,383.33,33
A	38784 FEEDL HOME LOAN BK CONS D	313385ME3	9906	09/26/01	04/09/01	000	4.200	4.285	98.017	12,000,000.00	11,762,880.00,00

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	NATURALITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	38636 FEDL HOME LOAN BK CONS D	313385MS8	9901	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,827,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 8.44%(C)											
							5.255	5.408	97.231	260,500,000.00	253,287,666.67

A	38772 FEDL HOME LN MTG CORP DI	313397HT1		07/05/01	04/04/01	000	4.570	4.624	96.832	21,500,000.00	21,248,903.89
A	38777 FEDL HOME LN MTG CORP DI	313397HT1		07/05/01	04/04/01	000	4.570	4.624	96.832	5,000,000.00	4,941,605.56
A	38744 FEDL HOME LN MTG CORP DI	313397J44		07/05/01	03/23/01	000	4.500	4.570	96.475	50,000,000.00	49,237,000.00
A	38740 FEDL HOME LN MTG CORP DI	313397J40		09/13/01	03/14/01	000	4.510	4.721	97.657	24,000,000.00	23,437,580.00
A	38706 FEDL HOME LN MTG CORP DI	313397J22		09/21/01	02/14/01	000	4.880	5.029	97.031	25,000,000.00	24,257,833.33
A	38715 FEDL HOME LN MTG CORP DI	313397J22		09/21/01	02/23/01	000	4.820	4.959	97.188	20,000,000.00	19,437,666.67
A	38722 FEDL HOME LN MTG CORP DI	313397J22		09/21/01	02/27/01	000	4.700	4.830	97.311	15,000,000.00	14,655,277.78
A	38728 FEDL HOME LN MTG CORP DI	313397J22		09/21/01	03/09/01	000	4.690	4.819	97.316	50,000,000.00	48,597,441.67
A	38727 FEDL HOME LN MTG CORP DI	313397J22		09/24/01	03/05/01	000	4.620	4.739	97.485	10,000,000.00	9,773,620.00
A	38742 FEDL HOME LN MTG CORP DI	313397J22		09/28/01	03/15/01	000	4.630	4.754	97.389	10,000,000.00	9,788,919.44
A	38746 FEDL HOME LN MTG CORP DI	313397J22		10/05/01	04/09/01	000	4.540	4.656	97.516	20,000,000.00	19,583,202.78
A	38716 FEDL HOME LN MTG CORP DI	313397J22		11/19/01	02/23/01	000	4.190	4.279	97.917	25,000,000.00	24,378,902.78
A	38723 FEDL HOME LN MTG CORP DI	313397J23		12/03/01	02/27/01	000	4.170	4.346	96.436	50,000,000.00	48,821,787.50
A	38664 FEDL HOME LN MTG CORP DI	313397J23		01/03/02	01/08/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00
A	38671 FEDL HOME LN MTG CORP DI	313397J23		01/31/02	02/23/01	000	4.850	5.097	95.150	10,000,000.00	9,753,800.00
A	38717 FEDL HOME LN MTG CORP DI	313397J23		01/31/02	02/23/01	000	4.500	4.539	95.345	5,000,000.00	4,775,800.00
A	38724 FEDL HOME LN MTG CORP DI	313397J23		02/28/02	03/02/01	000	4.530	4.942	95.516	10,000,000.00	9,543,225.00
A	38734 FEDL HOME LN MTG CORP DI	313397J23		02/28/02	03/09/01	000	4.530	4.747	95.432	7,000,000.00	6,687,415.55
A	38735 FEDL HOME LN MTG CORP DI	313397J23		02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
A	38736 FEDL HOME LN MTG CORP DI	313397J23		02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
A	38737 FEDL HOME LN MTG CORP DI	313397J23		02/28/02	03/09/01	000	4.530	4.731	95.530	3,000,000.00	2,865,906.69
A	38747 FEDL HOME LN MTG CORP DI	313397J23		02/28/02	03/29/01	000	4.310	4.491	95.977	2,000,000.00	1,919,546.67
A	38758 FEDL HOME LN MTG CORP DI	313397J23		03/15/02	04/09/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22
A	38786 FEDL HOME LN MTG CORP DI	313397J23		03/15/02	04/09/01	000	4.050	4.211	96.175	2,000,000.00	1,923,500.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 12.19%(C)											
							4.597	4.729	97.196	376,500,000.00	365,943,863.07

A	38746 COMMERCIAL PAPER DISC	949FOT044		06/04/01	03/23/01	000	4.600	4.667	99.063	9,600,000.00	9,510,000.00
A	38747 COMMERCIAL PAPER DISC	949FOT044		06/04/01	03/23/01	000	4.590	4.592	99.078	4,400,000.00	4,359,411.11
A	38748 WELLS FARGO C/P	949FOT048		06/19/01	03/23/01	000	4.560	4.642	98.878	30,000,000.00	29,654,225.00
A	38749 WELLS FARGO C/P	949FOT049		06/25/01	03/23/01	000	4.590	4.646	98.802	15,000,000.00	14,820,225.00
A	38750 WELLS FARGO C/P	949FOT049		06/25/01	03/23/01	000	4.590	4.646	98.802	10,000,000.00	9,880,150.00
A	38788 BK AMER C/P	0660FOT049		07/10/01	04/10/01	000	4.570	4.623	98.945	50,000,000.00	49,422,402.78
A	38790 BK AMER C/P	0660FOT049		08/14/01	04/11/01	000	4.490	4.561	98.441	50,000,000.00	49,220,486.11
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 5.56%(C)											
							4.555	4.613	98.743	169,000,000.00	166,876,075.00

A	38629 BK AMER C.D.	06050E0V45		06/15/01	12/06/00	000	6.410	6.410	100.000	45,000,000.00	45,000,000.00
A	38645 BK AMER C.D.	06050E0V48		06/15/01	12/11/00	000	6.320	6.320	100.000	25,000,000.00	25,000,000.00

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INVEST	NO.	DESCRIPTION	FUND	MATURITY	PURCHASE	SAF	CUN	TENDNG	BOOK	PAR	BOOK
			NO.	(TICKER)	DATE	PRP	RATE	YIELD	PRICE	VALUE	VALUE
A	38833	PUBLIC TRM (COLL)	858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
100.008(C)											
REPORT TOTALS											
ASSETS											
FIXED											
3.390 3.390 100.000 1,000,000.00 1,000,000.00											

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/01 TO 05/31/01
SETTLEMENT DATE BASIS
14 FUNDS

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INVSMT NO.	DESCRIPTION/FOOT#	BANK BROK	MATURITY DATE	TRADE/ENTRY	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
					YIELD	ORIGINAL PRICE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36757	T NOTE (100.2)	19	05/15/01	05/15/01	AMRT	5.625	-9,375.00	9,375.00	
		40	06/01/01	05/15/01	MAT	5.614	-843,750.00	30,843,750.00	
36761	T NOTE (100.2)	19	06/01/01	05/15/01	AMRT	5.625	-9,375.00	9,375.00	
		87	06/01/01	05/15/01	MAT	5.614	-843,750.00	30,843,750.00	
37126	T NOTE (99.22)	19	06/01/01	05/15/01	INTR	4.250	-212,500.00	212,500.00	
37949	T NOTE (99.17)	19	05/15/01	05/15/01	INTR	5.882	-525,000.00	525,000.00	
37994	T NOTE (99.23)	19	06/01/01	05/15/01	INTR	5.875	-734,375.00	734,375.00	
37995	T NOTE (99.23)	19	06/01/01	05/31/01	INTR	6.031	-734,375.00	734,375.00	
38273	T NOTE (99.22)	19	06/01/01	05/31/01	INTR	6.031	-262,500.00	262,500.00	
38274	T NOTE (99.22)	19	06/01/01	05/15/01	INTR	6.788	-262,500.00	262,500.00	
38275	T NOTE (99.22)	19	06/01/01	05/15/01	INTR	6.793	-262,500.00	262,500.00	
38276	T NOTE (99.22)	19	06/01/01	05/15/01	INTR	6.788	-262,500.00	262,500.00	
38601	UNITED STATES TREAS BI	19	06/01/01	05/31/01	MAT	6.040	-290,000.00	525,000.00	
38611	UNITED STATES TREAS BI	19	06/01/01	05/31/01	MAT	6.040	-290,000.00	525,000.00	
38613	FEDL HOME LOAN BK CONS	19	06/01/01	05/31/01	MAT	6.240	-676,400.00	21,000,000.00	
38616	T NOTE (95.26)	19	05/07/01	05/07/01	SALE	6.452	-871,183.33	-6,366.67	
38620	FEDL HOME LOAN BK CONS	19	05/15/01	05/15/01	INTR	4.250	-295,856.35	29,985,500.00	
38623	FEDL HOME LOAN BK CONS	19	06/01/01	05/22/01	MAT	6.270	-459,800.00	318,750.00	
38625	FEDL HOME LOAN BK CONS	19	05/09/01	05/07/01	SALE	6.200	-1,086,512.64	15,000,000.00	
38644	BK AMER C.D.	19	05/23/01	05/23/01	MAT	6.180	-729,583.33	-4,148.18	
38647	BK AMER C.D.	19	06/01/01	05/10/01	MAT	6.340	-249,640.00	9,249,640.00	
38648	BK AMER C.D.	19	06/01/01	05/22/01	MAT	6.320	-138,688.89	5,138,688.89	

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/01 TO 05/31/01
SETTLEMENT DATE BASIS
14 FUNDS

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INVEST NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY	SETTLE	YIELD	ORIGINAL PRICE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38649 BK AMER C.D.		19	40 05/22/01	05/22/01	MAT	6,320	-4,000,000.00	-4,000,000.00	-110,951.11
			06/01/01	05/22/01		6,320			4,110,951.11
38650 BK AMER C.D.		19	40 05/22/01	05/22/01	MAT	6,320	-9,000,000.00	-9,000,000.00	-249,640.00
			06/01/01	05/22/01		6,320			9,249,640.00
38651 BK AMER C.D.		19	40 05/22/01	05/22/01	MAT	6,320	-8,000,000.00	-8,000,000.00	-221,902.22
			06/01/01	05/22/01		6,320			8,221,902.22
38692 FEEDL HOME LOAN BK CONS		19	40 05/02/01	05/02/01	MAT	5,090	-37,000,000.00	-36,550,100.56	-449,899.44
			06/01/01	05/02/01		5,153			37,000,000.00
38693 FEEDL HOME LOAN BK CONS		19	40 05/02/01	05/02/01	MAT	5,153	-50,000,000.00	-49,392,027.78	-607,972.22
			06/01/01	05/02/01		5,153			50,000,000.00
38696 BK AMER C.D.		19	40 05/08/01	05/08/01	MAT	5,230	-50,000,000.00	-50,000,000.00	-668,277.78
			06/01/01	05/08/01		5,230			50,668,277.78
38700 WTB C/P		19	41 05/22/01	05/22/01	MAT	5,279	-30,000,000.00	-29,553,666.67	-446,333.33
			06/01/01	05/22/01		5,180			30,000,000.00
38703 WELL FARGO C/P		19	41 05/08/01	05/08/01	MAT	5,180	-26,000,000.00	-25,682,005.56	-317,994.44
			06/01/01	05/08/01		5,244			26,000,000.00
38704 WELLS FARGO C/P		19	41 05/18/01	05/18/01	MAT	5,252	-2,500,000.00	-2,465,826.39	-34,173.61
			06/01/01	05/18/01		5,140			2,500,000.00
38711 FEEDL HOME LOAN BK CONS		19	40 05/18/01	05/18/01	SALE	5,140	-12,000,000.00	-11,852,653.33	-128,500.00
			05/07/01	05/07/01		5,204		147,346.67	-1,925.00
38720 FEEDL HOME LOAN BK CONS		19	40 05/25/01	05/25/01	MAT	4,940	-20,000,000.00	-19,761,233.33	-238,766.67
			06/01/01	05/25/01		5,000			20,000,000.00
38728 MERRILL LYNCH C/P		19	45 05/08/01	05/08/01	MAT	5,000	-50,000,000.00	-49,569,444.44	-430,555.56
			06/01/01	05/08/01		5,043			50,000,000.00
38759 FEEDL HOME LN MTG CORP		19	40 05/22/01	05/16/01	SALE	4,690	-5,000,000.00	-4,963,525.00	-32,566.96
			05/16/01	05/16/01		4,724		36,475.00	4,996,750.00
38760 FEEDL HOME LN MTG CORP		19	40 05/22/01	05/16/01	SALE	4,690	-7,000,000.00	-6,949,932.00	-45,596.43
			05/16/01	05/16/01		4,724		51,068.00	6,995,450.00
38761 FEEDL HOME LN MTG CORP		19	40 05/22/01	05/16/01	SALE	4,690	-7,000,000.00	-6,948,932.00	-45,596.43
			05/16/01	05/16/01		4,724		51,068.00	6,995,450.00
38762 FEEDL HOME LN MTG CORP		19	40 05/16/01	05/16/01	SALE	4,690	-1,000,000.00	-992,639.89	-6,517.96
			05/16/01	05/16/01		4,727		7,300.11	999,350.00
38770 FEEDL HOME LOAN BK CONS		19	40 05/29/01	05/29/01	SALE	4,440	-11,000,000.00	-10,753,443.33	-82,756.67
			05/29/01	05/29/01		4,541		245,556.67	10,860,666.67
38771 FEDERAL NATL MTG ASSN		19	40 05/18/01	05/18/01	SALE	4,700	-15,000,000.00	-14,902,083.33	-86,166.67
			05/18/01	05/18/01		4,731		97,916.67	14,990,175.00
38773 T HYTE (99.28)		19	11/15/03	05/15/01	INTR	4,250	-331,077.35		-93,922.65
			06/01/01	05/15/01		4,309			425,000.00
38775 SALOMON BROS C/P		19	89 05/04/01	05/04/01	MAT	4,950	-50,000,000.00	-49,807,500.00	-192,500.00
			06/01/01	05/04/01		4,969			50,000,000.00
38776 SALOMON BROS C/P		19	89 05/07/01	05/07/01	MAT	4,950	-25,000,000.00	-24,893,437.50	-106,562.50
			06/01/01	05/07/01		4,971			25,000,000.00
38778 MERRILL LYNCH C/P		19	45 05/14/01	05/14/01	MAT	4,870	-5,000,000.00	-4,974,297.22	-25,702.78
			06/01/01	05/14/01		4,895			5,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/01 TO 05/31/01
SETTLEMENT DATE BASIS

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14 FUNDS

INVSMT NO.	DESCRIPTION/POOL#	BANK CASH DATE	BROK ENTRY	MATURITY	TRADE/SETTLE	TXN CODE	YIELD	PAR VALUE	ORIGINAL FACE	PREM / (DISC)	BOOK VALUE	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38818	BK AMER C.D.	19	40	07/31/01	05/08/01	PURC	4.020	2,500,000.00	2,500,000.00				-2,500,000.00
				05/08/01	05/08/01		4.020						
38819	BK AMER C.D.	19	40	07/31/01	05/08/01	PURC	4.020	47,500,000.00	47,500,000.00				-47,500,000.00
				05/08/01	05/08/01		4.020						
38820	BK AMER C.D.	19	40	05/06/02	05/09/01	PURC	4.080	44,000,000.00	44,000,000.00				-44,000,000.00
				05/09/01	05/09/01		4.080						
38821	T NOTE (99.30)	19	45	11/15/03	05/10/01	PURC	4.250	20,000,000.00	20,400,759.67				-20,400,759.67
				05/09/01	05/10/01		4.276						
				05/15/01	05/15/01	INTR	4.126			-413,259.67		-11,740.33	425,000.00
38822	T NOTE (99.16)	05/15/01	40	06/01/01	05/15/01	PURC	4.250	50,000,000.00	49,738,281.25				-49,738,281.25
				05/14/01	05/15/01		4.474			-261,718.75			
38823	T NOTE (99.15)	19	45	11/15/03	05/15/01	PURC	4.250	25,000,000.00	24,865,234.38				-24,865,234.38
				05/14/01	05/15/01		4.480			-134,766.62			
38824	T NOTE (99.15)	19	87	11/15/03	05/16/01	PURC	4.250	20,000,000.00	19,894,497.28				-19,894,497.28
				05/15/01	05/16/01		4.481			-105,502.72			
38825	T NOTE (99.11)	19	40	11/15/03	05/18/01	PURC	4.250	20,000,000.00	19,875,679.35				-19,875,679.35
				05/18/01	05/18/01		4.531			-124,320.65			
38826	BNY INT (163961.36)	19	99	07/30/01	05/01/01	PURC	5.550	25,000,000.00	25,000,000.00				-25,000,000.00
				05/22/01	05/01/01		5.550			-25,000,000.00			
				05/01/01	05/01/01	SALE	5.550			-25,000,000.00			
38827	BNY REBATE (12188.79)	19	99	07/30/01	05/21/01	PURC	5.550	25,000,000.00	25,000,000.00				-25,000,000.00
				05/22/01	05/21/01		5.550			25,000,000.00			
				05/21/01	05/21/01	SALE	5.550			-25,000,000.00			
38828	T NOTE (99.13)	19	40	05/22/01	05/23/01	PURC	4.250	30,000,000.00	29,817,248.64				-29,817,248.64
				05/22/01	05/23/01		4.509			-152,751.36			
38829	T NOTE (99.13)	19	87	11/15/03	05/23/01	PURC	4.250	15,000,000.00	14,923,624.33				-14,923,624.33
				05/22/01	05/23/01		4.509			-76,375.67			
38830	T NOTE (99.13)	19	89	11/15/03	05/23/01	PURC	4.250	15,000,000.00	14,924,796.20				-14,924,796.20
				05/22/01	05/23/01		4.505			-75,203.80			
38831	T NOTE (99.12)	19	87	11/15/03	05/23/01	PURC	4.250	15,000,000.00	14,917,764.95				-14,917,764.95
				05/22/01	05/23/01		4.526			-82,235.05			
38832	T NOTE (99.10)	19	45	11/15/03	05/25/01	PURC	4.250	20,000,000.00	19,882,472.83				-19,882,472.83
				05/29/01	05/25/01		4.553			-117,527.17			

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 05/01/01 TO 05/31/01
 REPORT GRAND TOTALS
 ASSETS

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TYPE/WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (28)	4.406	889,000,000.00		893,906,732.35	4,906,732.35				-893,906,732.35
SALE (13)	5.293	-247929000.00		-247376135.59	552,864.41		-2,394,098.74	-243,881.25	250,014,115.58
INTR (16)	5.196			-3,422,479.29			-4,277,520.71		
MAT (25)	5.388	-607500000.00		-602079989.46			-9,393,818.87		606,053,797.79
AMRT (2)	5.614			-18,750.00		18,750.00			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 4 1 5 - 5 4 - 4 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
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FUND: 658 AIRPORT C/P 98C

INVEST NO.	DESCRIPTION/POOL#	CASH DATE	BANK BROK MATURITY /ENTRY	TRADE/ SETTLE	TYN COUPON /YIELD	PAR VALUE /ORIGINAL FACE	BOOK VALUE /PREM (DISC)	(INTEREST) /AMORT/(ACCRET)	(GAIN)/LOSS /SETTLEMENT
38833	PUBLIC TIME (COLL)	19	41	01/01/02	05/25/01	PURC 3.390	1,000,000.00	1,000,000.00	-1,000,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 05/01/01 TO 05/31/01
 REPORT GRAND TOTALS
 ASSETS

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TYPE/WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
FURC	3.390	1,000,000.00							
(1)			1,000,000.00					-1,000,000.00

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



DOCUMENTS DEPT.

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

JUL - g 2001

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PUBLIC LIBRARY

July 9, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

07-09-01A09:52 RCVD

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past twelve months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 157,148,316	Earned Interest Yield
Total Net Earnings	\$ 169,089,540	Pooled Funds 6.026%
Average Age of Portfolio	346 Days	All Funds 6.056%

Total cost of the securities on hand on June 30, 2001 was \$2,975,131,492 with a market value of \$2,986,611,388 plus fixed assets accrued earnings of \$23,494,020.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of June 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on June 30, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of June 2001.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

Transportation Authority - A. Nash, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487

PORTFOLIO STATISTICS
6/01/01 THROUGH 6/30/01

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,127,427.95	.00	3,390.00	N/A	9,130,817.95
TOTAL NET EARNINGS THIS PERIOD:	12,647,182.38	.00	2,825.00	N/A	12,650,007.38
AVERAGE DAILY PORTFOLIO BALANCE:	2,986,531,512.15	.00	1,000,000.00	N/A	2,987,531,512.15
EARNED INCOME YIELD THIS PERIOD:	5.152	.000	3.437	N/A	5.152
END OF PERIOD PORTFOLIO BALANCE:	2,974,131,491.72	.00	1,000,000.00	N/A	2,975,131,491.72
CURRENT AMORTIZED BOOK VALUE:	2,978,123,465.00	.00	1,000,000.00	N/A	2,979,123,465.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.067	.000	3.437	N/A	5.066
WEIGHTED AVERAGE DAYS TO MATURITY:	346.16	.00	185.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	346.16	.00	185.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.152

SUMMARY DESCRIPTION	CUPN RATE	TDRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Investment Type) 11 TREASURY BILLS	1.24%(C)	4.717	4.854	97.162	38,000,000.00 36,921,685.28
(Investment Type) 12 TREASURY NOTES	45.79%(C)	5.165	5.444	99.440	1,370,005,000.00 1,362,329,180.63
(Investment Type) 22 FEDERAL HOME LOAN BANK	2.52%(C)	4.020	4.029	99.992	75,000,000.00 74,993,750.00
(Investment Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	1.14%(C)	4.700	4.700	100.157	34,000,000.00 34,053,266.66
(Investment Type) 41 FIMA DISCOUNT NOTES	7.44%(C)	4.811	5.004	96.465	229,375,000.00 221,267,119.96
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.32%(C)	4.647	4.834	96.201	10,000,000.00 9,620,138.89
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	6.54%(C)	5.053	5.197	97.277	200,000,000.00 194,554,042.78
(Investment Type) 44 FMC DISCOUNT NOTES	12.30%(C)	4.597	4.729	97.196	376,500,000.00 365,943,863.07
(Investment Type) 81 COMMERCIAL PAPER DISC	4.99%(C)	4.352	4.399	98.966	150,000,000.00 148,448,444.45
(Investment Type) 91 NEGOTIABLE C.D.'S	17.68%(C)	4.463	4.463	100.000	526,000,000.00 526,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.03%(C)	3.390	3.390	100.000	1,000,000.00 1,000,000.00
REPORT TOTALS	FIXED	4.855	5.027	98.846	3,009,880,000.00 2,975,131,491.72
ASSETS					

(REFMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	P#R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38707	UNITED STATES TREAS BILLS 02/15/01 08/16/01	912795G08	19	9530	4.8250	20,000,000.00	19,908,244.68	364,555.55	31,550.24
A 38709	UNITED STATES TREAS BILLS 02/21/01 08/16/01	912795G08	19	9906	4.7400	4,000,000.00	99,54122340426	68,448.66	5,875.61
A 38710	UNITED STATES TREAS BILLS 02/21/01 11/29/01	912795HM6	19	928	4.5550	14,000,000.00	99,54122340426	230,280.56	58,861.30
SUBTOTAL (Investment Type)	11 TREASURY BILLS	1.25%(M)			4.7173	38,000,000.00	37,681,275.20	663,302.77	96,287.15
					4.8543	36,921,685.28	91,16125100000		
A 38638 T	NOTE (99.22) 12/14/00 07/31/01	9128275L2	19	931	5.5000	50,000,000.00	50,078,125.00	1,147,099.45	234,375.00
A 35192 T	NOTE (97.8) 08/15/96 08/15/01	912827B92	19	100	7.8750	49,843,750.00	100,1562500000	207,099.45	232,484.37
A 35213 T	NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5648	7,806,890.63	7,039,375.00	SUNGARD	82,031.25
A 35214 T	NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.5000	5,000,000.00	5,023,437.50	108,627.72	82,031.25
A 35215 T	NOTE (98.27) 09/03/96 08/31/01	912827Z39	19	100	6.7804	5,000,000.00	5,023,437.50	108,627.72	82,031.25
A 35254 T	NOTE (97.11) 09/03/96 08/31/01	912827Z39	19	100	6.7804	5,000,000.00	5,023,437.50	108,627.72	82,031.25
A 37786 T	NOTE (99.26) 08/31/99 08/31/01	912827553	19	100	7.1516	5,000,000.00	5,023,437.50	108,627.72	158,260.86
A 37787 T	NOTE (99.30) 08/31/99 08/31/01	912827553	19	100	5.5000	4,865,176.64	100,4687500000	SUNGARD	24,609.37
A 37788 T	NOTE (99.235) 08/31/99 08/31/01	912827553	19	100	5.6130	4,989,453.13	5,014,062.50	91,915.76	37,425.00
A 37789 T	NOTE (99.21) 08/31/99 08/31/01	912827553	19	100	5.5000	10,000,000.00	10,028,125.00	183,831.52	55,468.75
A 37790 T	NOTE (99.30) 08/31/99 08/31/01	912827553	19	100	5.4498	9,990,700.00	10,028,125.00	183,831.52	31,640.62
A 37791 T	NOTE (99.21) 08/31/99 08/31/01	912827553	19	100	5.6465	9,972,656.25	10,028,125.00	91,915.76	36,555.00
A 37792 T	NOTE (99.30) 08/31/99 08/31/01	912827553	19	100	5.6885	5,000,000.00	5,014,062.50	183,831.52	31,640.62
A 37793 T	NOTE (99.21) 08/31/99 08/31/01	912827553	19	100	5.5000	4,982,421.88	10,028,125.00	91,915.76	36,555.00
A 37794 T	NOTE (99.21) 08/31/99 08/31/01	912827553	19	100	5.5450	9,991,600.00	10,028,125.00	183,831.52	31,640.62
A 37795 T	NOTE (99.30) 08/31/99 08/31/01	912827553	19	100	5.5000	5,000,000.00	5,014,062.50	91,915.76	31,640.62
A 38615 T	NOTE (99.14) 11/27/00 08/31/01	912827553	19	100	5.5000	4,982,421.88	5,014,062.50	91,915.76	31,640.62
A 38646 T	NOTE (99.21) 12/14/00 08/31/01	912827553	19	100	5.5000	4,982,421.88	5,014,062.50	91,915.76	31,640.62
			40	000	6.0216	49,816,406.25	100,2812500000	SUNGARD	324,218.75

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 06/30/01
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38656 T	NOTE (99.26) 12/21/00 08/31/01	9128275P3	19	100	5.5000	45,000,000.00	45,126,562.50	827,241.85	219,726.56
A 38658 T	NOTE (99.28) 12/28/00 08/31/01	9128275P3	40	100	5.7962	44,906,835.94	45,281,250.00	SUNGARD	459,578.80
A 38627	UNITED STATES TREAS NTS 12/01/00 10/31/01	9128275R9	19	100	5.7151	24,962,890.63	25,070,312.50	SUNGARD	107,421.87
A 37994 T	NOTE (99.23) 11/30/99 11/30/01	9128272C5	19	100	6.0907	26,000,000.00	26,178,750.00	SUNGARD	229,531.25
A 37995 T	NOTE (99.23) 11/30/99 11/30/01	9128272C5	40	100	5.8750	25,000,000.00	25,218,750.00	SUNGARD	291,015.62
A 35462 T	NOTE 11/30/99 11/30/01	9128272C5	19	100	5.8750	25,000,000.00	25,218,750.00	SUNGARD	291,015.62
A 35521 T	NOTE (98.10) 12/31/96 12/31/01	9128272E1	19	100	6.1250	10,000,000.00	10,115,625.00	SUNGARD	139,062.50
A 35523 T	NOTE (99.11) 01/31/97 01/31/02	9128272G6	19	100	6.2500	20,000,000.00	20,281,250.00	SUNGARD	619,881.25
A 35524 T	NOTE (99.25) 01/31/97 01/31/02	9128272G6	89	100	6.6536	19,661,368.75	101,406,250.00	SUNGARD	124,687.50
A 35526 T	NOTE (99.16) 01/31/97 01/31/02	9128272G6	74	100	6.4092	5,959,687.50	6,084,375.00	SUNGARD	156,422.65
A 35527 T	NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.2500	5,000,000.00	5,070,312.50	SUNGARD	130,352.21
A 35528 T	NOTE (99.16) 01/31/97 01/31/02	9128272G6	89	100	6.3051	4,988,350.00	101,406,250.00	SUNGARD	130,352.21
A 35529 T	NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3720	10,000,000.00	10,140,625.00	SUNGARD	192,187.50
A 35528 T	NOTE (99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3720	9,948,437.50	101,406,250.00	SUNGARD	260,704.42
A 38096 T	NOTE (99.18) 01/31/97 01/31/02	9128272G6	89	100	6.2500	10,000,000.00	10,140,625.00	SUNGARD	260,704.42
A 38097 T	NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3609	9,953,125.00	101,406,250.00	SUNGARD	187,500.00
A 38098 T	NOTE (99.25) 01/31/00 01/31/02	9128275X6	40	100	6.3702	9,949,218.75	101,406,250.00	SUNGARD	191,406.25
A 38099 T	NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	1	6.3750	8,000,000.00	8,120,000.00	SUNGARD	155,625.00
A 38098 T	NOTE (99.25) 01/31/00 01/31/02	9128275X6	45	100	6.6164	7,964,375.00	101,500,000.00	SUNGARD	212,734.81
A 38099 T	NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	8,120,000.00	SUNGARD	139,375.00
A 38100 T	NOTE (99.25) 01/31/00 01/31/02	9128275X6	49	100	6.3750	8,000,000.00	8,120,000.00	SUNGARD	139,375.00
A 38100 T	NOTE (99.25) 01/31/00 01/31/02	9128275X6	89	100	6.3750	8,000,000.00	8,120,000.00	SUNGARD	155,000.00
A 38101 T	NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.6121	7,965,000.00	101,500,000.00	SUNGARD	212,734.81
A 35724 T	NOTE (99.16) 04/30/97 04/30/02	9128275X6	87	100	6.5019	7,981,250.00	101,500,000.00	SUNGARD	138,750.00
A 38374 T	NOTE (99.16) 06/30/00 06/30/02	9128272S0	19	100	6.3750	8,000,000.00	8,120,000.00	SUNGARD	212,734.81
A 38374 T	NOTE (99.16) 06/30/00 06/30/02	9128272S0	87	100	6.6121	7,965,000.00	101,500,000.00	SUNGARD	155,000.00
A 38375 T	NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	1	6.6250	10,000,000.00	10,225,000.00	SUNGARD	278,400.00
A 38375 T	NOTE (99.16) 06/30/00 06/30/02	9128272Y7	50	100	6.7526	9,946,600.00	102,250,000.00	SUNGARD	211,616.85
A 38376 T	NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 38376 T	NOTE (99.16) 06/30/00 06/30/02	9128272Y7	87	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36534 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.2500	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36535 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36536 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36537 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36538 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36539 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36540 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36541 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36542 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36543 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36544 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36545 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36546 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36547 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36548 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36549 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36550 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36551 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36552 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36553 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36554 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36555 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36556 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36557 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36558 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36559 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36560 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36561 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36562 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36563 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36564 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36565 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36566 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36567 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36568 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36569 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36570 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36571 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36572 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36573 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36574 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36575 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36576 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36577 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36578 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	89	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36579 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62
A 36580 T	NOTE (99.16) 03/31/98 03/31/03	9128272Y7	40	100	6.5249	25,000,000.00	25,570,312.50	SUNGARD	697,265.62

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/01
MAJOR SORT KEY IS ICCM

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36596 T	NOTE (99.16)		9128274B5	19	3052	5.5000	150,007.00	153,187.50	2,073.77		3,930.00
A 36597 T	NOTE (99.03)	03/31/98 03/31/03		89	5000	5.6148	149,257.50	102,125000000	5,6148		
A 36597 T	NOTE (99.16)		9128274B5	19	3051	5.5000	1,000,000.00	1,021,250.00	13,825.14		25,750.00
A 33942 T	NOTE (88.20)	03/31/98 03/31/03		89	5000	5.6043	995,500.00	102,125000000			
A 36616 T	NOTE (95.26)	09/27/94 08/15/03		40	2535	5.7500	5,000.00	5,139.06	108.01		707.81
A 38673 T	NOTE (99.28)	11/28/00 11/15/03		19	1000	4.2500	15,000,000.00	14,929,687.50	81,419.84		561,328.12
A 38791 T	NOTE (99.23)	04/05/01 11/15/03		19	1000	4.2500	20,000,000.00	19,906,250.00	108,559.78		-64,062.50
A 38792 T	NOTE (99.23)	04/11/01 11/15/03		19	1000	4.3741	19,939,062.50	19,906,250.00	108,559.78		-32,812.50
A 38821 T	NOTE (99.30)	04/11/01 11/15/03		19	1000	4.3676	19,942,187.50	19,93125000000	108,559.78		-35,937.50
A 38822 T	NOTE (99.16)	05/10/01 11/15/03		19	1000	4.2500	20,000,000.00	19,906,250.00	108,559.78		-81,250.00
A 38823 T	NOTE (99.15)	05/15/01 11/15/03		19	1000	4.2762	19,987,500.00	19,93125000000	271,399.46		-17,343.75
A 38824 T	NOTE (99.15)	05/15/01 11/15/03		19	1000	4.4736	49,738,281.25	49,53125000000	135,699.73		17,578.12
A 38824 T	NOTE (99.15)	05/16/01 11/15/03		19	1000	4.4803	24,865,234.38	24,882,812.50	108,559.78		14,062.50
A 38828 T	NOTE (99.11)	05/18/01 11/15/03		19	1000	4.4805	19,894,497.28	19,906,250.00	108,559.78		37,500.00
A 38828 T	NOTE (99.13)	05/23/01 11/15/03		19	1000	4.5133	19,875,679.35	19,93125000000	108,559.78		39,843.75
A 38829 T	NOTE (99.13)	05/23/01 11/15/03		19	1000	4.5089	29,847,248.64	29,859,375.00	162,833.67		19,921.87
A 38830 T	NOTE (99.13)	05/23/01 11/15/03		19	1000	4.2500	15,000,000.00	14,929,687.50	81,419.84		18,750.00
A 38831 T	NOTE (99.12)	05/23/01 11/15/03		19	1000	4.2500	15,000,000.00	14,929,687.50	81,419.84		25,781.25
A 38832 T	NOTE (99.10)	05/25/01 11/15/03		19	1000	4.5258	14,917,764.95	14,929,687.50	108,559.79		46,875.00
A 38841 T	NOTE (99.20)	06/04/01 11/15/03		19	1000	4.5533	19,882,472.83	19,93125000000	81,419.84		-9,375.00
A 38843 T	NOTE (99.20)	06/04/01 11/15/03		19	1000	4.4261	14,973,709.24	14,929,687.50	135,699.73		-22,460.94
A 37378 T	NOTE (99.22)	02/16/99 02/15/04		74	1000	4.8246	14,960,250.00	15,079,687.50	128,906.25		173,437.50
A 37379 T	NOTE (99.12)	02/16/99 02/15/04		74	1000	4.8925	14,906,250.00	15,079,687.50	173,437.50		705,468.75
A 38473 T	NOTE (95.27)	08/15/00 02/15/04		19	1000	6.0915	15,000,000.00	15,079,687.50	705,468.75		705,468.75
A 38474 T	NOTE (95.27)	08/15/00 02/15/04		19	1000	6.0915	15,000,000.00	15,079,687.50	705,468.75		705,468.75
A 38476 T	NOTE (95.27)	08/15/00 02/15/04		19	1000	6.0915	15,000,000.00	15,079,687.50	705,468.75		705,468.75

(REMARK)

INVESTMENTS OUTSTANDING AS OF 06/30/01
MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN YTM TR	PAR/ SHARES	MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38477	T NOTE (95.18) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15.079,667.50	267,679.56	747,656.25
A 38708	T NOTE (99.11) 02/16/01 02/15/04	9128275A6	19	100	4.7500	30,000,000.00	30.159,375.00	535,359.11	360,937.50
A 38718	T NOTE (99.26) 02/23/01 02/15/04	9128275A6	19	100	4.9941	29,802,373.96	100.531250000	SUNGARD	
A 38764	T NOTE (100.21) 03/29/01 02/15/04	9128275A6	19	100	4.8236	18,000,000.00	18.095,625.00	321,215.47	132,187.50
A 38794	T NOTE (100.22) 04/16/01 02/15/04	9128275A6	19	100	4.5147	10,117,610.50	100.531250000	178,453.04	-9,375.00
A 38795	T NOTE (100.22) 04/16/01 02/15/04	9128275A6	19	100	4.4868	10,147,479.28	100.531250000	178,453.04	-15,625.00
A 38796	T NOTE (100.22) 04/16/01 02/15/04	9128275A6	19	100	4.4868	10,147,479.28	100.531250000	178,453.04	-15,625.00
A 38797	T NOTE (100.22) 04/16/01 02/15/04	9128275A6	19	100	4.4838	10,148,260.53	100.531250000	178,453.04	-16,406.25
A 38799	T NOTE (100.20) 04/16/01 02/15/04	9128275A6	19	100	4.7500	10,000,000.00	100.531250000	178,453.04	-15,625.00
A 38803	T NOTE (100.12) 04/17/01 02/15/04	9128275A6	19	100	4.5222	10,138,104.28	100.531250000	446,132.60	21,484.37
A 38805	T NOTE (100.14) 05/01/01 02/15/04	9128275A6	19	100	4.6109	25,289,947.34	100.531250000	446,132.60	21,484.37
A 38806	T NOTE (100.11) 05/01/01 02/15/04	9128275A6	19	100	4.5758	25,357,357.14	100.531250000	446,132.60	21,484.37
A 38807	T NOTE (100.14) 05/01/01 02/15/04	9128275A6	19	100	4.5848	25,351,497.76	100.531250000	446,132.60	21,484.37
A 37944	T NOTE (99.17) 11/15/99 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	20.350,000.00	134,103.26	843,750.00
A 38273	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	101.750000000	67,051.63	707,812.50
A 38274	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	6.7931	9,465,625.00	101.750000000	67,051.63	709,375.00
A 38275	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	101.750000000	67,051.63	707,812.50
A 38276	T NOTE (99.22) 05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	101.750000000	67,051.63	707,812.50
A 38810	T NOTE (101.30) 05/02/01 05/15/04	9128275F5	19	100	5.2500	50,960,937.50	101.750000000	335,258.15	-85,937.50
SUBTOTAL	(Investment Type)	12	TREASURY NOTES	45.76% (M)	5.1656	137000500.00	1377415451.56	17,833,082.08	17,100,813.89
A 38842	FEDERAL HOME LOAN BANK 06/05/01 06/05/02	3133MFLJ3	19	100	4.0000	25,000,000.00	25.000,000.00	72,222.22	6,250.00
A 38852	FEDERAL HOME IN BKS 06/28/01 06/28/02	3133MFB07	19	100	4.0300	9,600,000.00	9.600,000.00	3,224.00	-3,000.00

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CN YTM TR	PAR/SHARES BOOK	MARKET PRICE	MARKET VALUE	CURR ACCR	INT PRICE	SOURCE	UNREALIZED GAIN	UNREALIZED LOSS
A 38853	FEDERAL HOME LN BKS	06/28/01	06/28/02	3133MFB7	19	100	4.0300	29,000,000.00	28,990,937.50	9,739.17	SUNCARD	9,739.17		-9,062.50	
A 38854	FEDERAL HOME LN BKS	06/28/01	06/28/02	3133MFB7	19	901	4.0300	8,000,000.00	7,997,500.00	2,688.67	SUNCARD	2,688.67		-2,500.00	
A 38855	FEDERAL HOME LN BKS	06/28/01	06/28/02	3133MFB7	19	9902	4.0300	3,400,000.00	3,399,937.50	1,141.83	SUNCARD	1,141.83		-1,062.50	
SUBTOTAL (Investment Type) 22 FEDERAL HOME LNA 2.49% (M)										75,000,000.00	74,984,375.00	89,013.89		6,250.00	-15,625.00
										74,993,750.00	99,97916700000				
A 38844	FEDERAL NATL MTS ASSN	06/05/01	05/23/03	31359MFE1	19	100	4.7000	20,000,000.00	20,031,333.33	20,037,500.00	SUNCARD	99,222.22		37,500.00	
A 38845	FEDERAL NATL MTS ASSN	06/05/01	05/23/03	31359MFE1	19	100	4.7000	14,000,000.00	14,021,933.33	14,026,250.00	SUNCARD	69,445.55		26,250.00	
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.13% (M)										34,000,000.00	34,063,750.00	168,677.77		63,750.00	
										34,053,266.66	100,18750000000				
A 38691	FEDERAL NATL MTS ASSN DISC N	02/05/01	07/05/01	313589MT3	19	9530	4.9450	15,000,000.00	14,993,833.33	300,820.83	SUNCARD	2,075.00			
A 38848	FEDERAL NATL MTS ASSN DISC N	06/21/01	07/18/01	313589UG9	19	860	3.6500	44,100,000.00	44,022,947.50	44,712.50	SUNCARD	1,041.25			
A 38849	FEDERAL NATL MTS ASSN DISC N	06/21/01	07/19/01	313589JH7	19	928	3.6500	4,900,000.00	4,990,750.00	5,069.44	SUNCARD	-125.00			
A 38574	FEDERAL NATL MTS ASSN DISC N	10/18/00	10/05/01	313589NPS	19	100	6.1100	5,000,000.00	4,951,200.00	217,244.44	SUNCARD	32,666.67			
A 38575	FEDERAL NATL MTS ASSN DISC N	10/18/00	10/05/01	313589NPS	19	100	6.1100	4,701,288.89	4,701,288.89	868,266.67	SUNCARD	130,400.00			
A 38685	FEDERAL NATL MTS ASSN DISC N	01/26/01	10/05/01	313589NPS	19	926	4.9700	2,500,000.00	2,475,600.00	53,841.67	SUNCARD	8,733.33			
A 38643	FEDERAL NATL MTS ASSN DISC N	12/14/00	11/02/01	313589NTE	19	930	5.7400	23,000,000.00	22,713,121.56	729,777.22	SUNCARD	167,951.12			
A 38781	FEDERAL NATL MTS ASSN DISC N	04/09/01	11/02/01	313589NTE	19	9904	4.8800	15,000,000.00	14,812,966.67	144,556.33	SUNCARD	28,933.34			
A 38669	FEDERAL NATL MTS ASSN DISC N	01/08/01	11/16/01	313589PH0	19	902	4.9200	4,775,000.00	4,708,738.92	113,549.50	SUNCARD	23,795.42			
A 38633	FEDERAL NATL MTS ASSN DISC N	12/11/00	11/30/01	313589PXS	19	9530	5.7200	25,000,000.00	24,616,333.33	802,388.89	SUNCARD	220,611.11			
A 38670	FEDERAL NATL MTS ASSN DISC N	01/08/01	11/30/01	313589PXS	19	907	4.9000	8,000,000.00	7,877,886.67	189,446.67	SUNCARD	42,897.78			
A 38671	FEDERAL NATL MTS ASSN DISC N	01/08/01	11/30/01	313589PXS	19	917	4.9000	7,000,000.00	6,892,713.33	165,783.34	SUNCARD	37,535.55			
A 38690	FEDERAL NATL MTS ASSN DISC N	01/26/01	12/28/01	313589RBI	19	924	5.1458	15,000,000.00	14,726,250.00	319,150.00	SUNCARD	94,500.00			
A 38719	FEDERAL NATL MTS ASSN DISC N	02/27/01	12/28/01	313589RBI	19	100	4.7859	25,000,000.00	24,543,750.00	396,111.11	SUNCARD	118,750.00			
										98,175000000000					

PRICE	ACCOR	INT	UNREALIZED	GAIN
SOURCE	UNREALIZED	LOSS		
57,131.67	SONGARD	17,760.00		
28,626.67	SONGARD	11,406.66		
28,626.67	SONGARD	11,406.66		
28,626.67	SONGARD	11,406.66		
28,626.67	SONGARD	11,406.66		
14,213.33	SONGARD	5,703.33		
536,692.29		977,939.29		
		-1,166.25		
57,705.56	SONGARD	14,122.22		
105,733.33	SONGARD	36,225.00		
163,438.89		50,347.22		
109,250.00	SONGARD	8,812.50		
355,437.50	SONGARD	6,166.67		
244,053.33	SONGARD	7,428.06		
177,493.33	SONGARD	6,037.78		
985,000.00	SONGARD	65,180.55		
470,937.50	SONGARD	33,250.00		
58,900.00	SONGARD	6,533.33		
57,966.67	SONGARD	9,304.17		
116,200.00	SONGARD	15,370.00		
812,375.00	SONGARD	132,881.94		
387,613.33		290,965.00		

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38772	FEDL HOME LN MTS CORP DISC N	04/04/01 07/05/01	313397H71	19	1	4.5700	21,500,000.00	21,491,185.00	240,178.89	2,102.22
A 38777	FEDL HOME LN MTS CORP DISC N	04/04/01 07/05/01	313397H71	19	924	4.6240	21,248,903.89	99.9590000000	SUNGARD	
A 38744	FEDL HOME LN MTS CORP DISC N	03/23/01 07/23/01	313397J44	19	100	4.6240	5,000,000.00	4,997,950.00	55,885.55	488.89
A 38740	FEDL HOME LN MTS CORP DISC N	03/14/01 09/13/01	313397L00	19	859	4.6100	24,000,000.00	99.9870000000	SUNGARD	
A 38706	FEDL HOME LN MTS CORP DISC N	02/14/01 09/21/01	313397L22	19	9530	4.7206	23,437,580.00	99.2455111111	334,999.33	46,373.34
A 38715	FEDL HOME LN MTS CORP DISC N	02/23/01 09/21/01	313397L22	19	9530	4.6200	20,000,000.00	19.6405555556	464,277.78	68,902.78
A 38721	FEDL HOME LN MTS CORP DISC N	02/27/01 09/21/01	313397L22	19	100	4.7000	50,000,000.00	49,582,027.78	342,775.55	52,388.89
A 38722	FEDL HOME LN MTS CORP DISC N	02/27/01 09/21/01	313397L22	19	9530	4.6900	15,000,000.00	99.1640555556	809,444.44	117,305.56
A 38738	FEDL HOME LN MTS CORP DISC N	03/09/01 09/21/01	313397L22	19	900	4.6200	9,000,000.00	8,924,765.00	242,316.66	34,850.00
A 38727	FEDL HOME LN MTS CORP DISC N	03/05/01 09/24/01	313397M22	19	931	4.6300	10,000,000.00	99.9134722222	131,670.00	19,475.00
A 38742	FEDL HOME LN MTS CORP DISC N	03/15/01 09/28/01	313397M33	19	100	4.5400	25,000,000.00	24,773,173.61	151,761.11	22,666.67
A 38785	FEDL HOME LN MTS CORP DISC N	04/09/01 10/05/01	313397MP3	19	9803	4.1900	20,000,000.00	19.8053333333	340,500.00	53,770.83
A 38716	FEDL HOME LN MTS CORP DISC N	02/23/01 11/19/01	313397PL9	19	929	4.7700	5,000,000.00	99.0266666667	193,205.55	28,800.00
A 38723	FEDL HOME LN MTS CORP DISC N	02/27/01 12/28/01	313397RB9	19	100	4.9463	4,621,787.50	4,928,504.17	84,800.00	22,716.67
A 38664	FEDL HOME LN MTS CORP DISC N	01/08/01 01/03/02	313397RH6	19	902	4.8500	24,000,000.00	24,546,250.00	395,250.00	120,000.00
A 38687	FEDL HOME LN MTS CORP DISC N	01/26/01 01/03/02	313397RH6	19	9530	4.5000	10,000,000.00	99.1245000000	93,766.67	25,213.33
A 38717	FEDL HOME LN MTS CORP DISC N	02/23/01 01/31/02	313397SM4	19	928	4.7200	5,000,000.00	4,892,108.33	212,333.33	65,616.67
A 38726	FEDL HOME LN MTS CORP DISC N	03/02/01 02/28/02	313397TR2	19	877	4.5300	10,000,000.00	97.8426666667	83,911.11	32,397.22
A 38734	FEDL HOME LN MTS CORP DISC N	03/09/01 02/28/02	313397TR2	19	923	4.5300	7,000,000.00	97.5598333333	152,258.33	60,500.00
A 38736	FEDL HOME LN MTS CORP DISC N	03/09/01 02/28/02	313397TR2	19	927	4.5300	8,000,000.00	97.5598333333	100,193.34	41,879.44
A 38737	FEDL HOME LN MTS CORP DISC N	03/09/01 02/28/02	313397TR2	19	906	4.5300	7,642,417.77	7,804,786.67	114,506.67	47,862.23
A 38767	FEDL HOME LN MTS CORP DISC N	03/29/01 02/28/02	313397TR2	19	100	4.4906	1,919,546.67	1,951,196.67	22,507.78	9,142.22

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND NAME	CPN RATE	PRC/SHARES	MARKET PRICE	CURR ACGR	INT UNREALIZED	GAIN LOSS
A 38758	FEDL HOME IN MTG CORP DISC N	03/27/01	03/15/02	3133970G4	19	7622	4.2200	13,000,000.00	12,663,115.83	146,293.33	54,755.28	
A 38786	FEDL HOME IN MTG CORP DISC N	04/09/01	03/15/02	3133970G4	19	920	4.4022	12,462,067.22	97,4085833333	SUNGARD	18,675.00	5,996.67
					40	000	4.2111	1,923,500.00	97,4085833333	SUNGARD		
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT 12.37% (M)												
A 38834	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	19	858	4.0000	14,000,000.00	13,992,650.00	46,667.14	427.86	
A 38835	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	000	4.0157	13,995,555.00	99,9475000000	SUNGARD	16,667.14	152.86
A 38836	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	000	4.0157	4,960,553.00	99,9475000000	SUNGARD	33,333.43	305.57
A 38837	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	924	4.0156	10,000,000.00	9,994,750.00	SUNGARD		
A 38838	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	901	4.0156	9,961,111.00	99,9475000000	SUNGARD	16,667.14	152.86
A 38838	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	000	4.0157	5,000,000.00	4,997,375.00	SUNGARD		
A 38839	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	903	4.0157	2,000,000.00	99,9475000000	SUNGARD	6,666.86	61.14
A 38839	WELLS FARGO C/P	06/01/01	07/06/01	9497F0U65	41	000	4.0157	14,000,000.00	13,992,222.00	SUNGARD	46,664.95	427.49
A 38788	BK AMER C/P	06/01/01	07/10/01	0660P0U49	19	100	4.0155	13,945,557.56	99,9475000000	SUNGARD	520,472.22	9,875.00
A 38790	BK AMER C/P	04/10/01	07/10/01	0660P0VE0	19	100	4.6234	49,422,402.78	99,9050000000	SUNGARD	505,125.00	43,388.89
		04/11/01	08/14/01		40	000	4.5611	49,220,486.11	99,5380000000	SUNGARD		
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 4.97% (M)												
A 38724	BK AMER C.D.	03/02/01	07/03/01	06050EWV3	19	1	4.9200	9,600,000.00	9,600,886.52	158,752.00	886.52	
A 38725	BK AMER C.D.	03/02/01	07/03/01	06050EWV3	40	000	4.9200	15,400,000.00	15,401,422.13	254,664.67	1,422.13	
A 38603	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	400	6.5700	40,000.00	100,0092346142	SUNGARD		53.26
A 38604	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	40	000	6.5700	40,000.00	100,1331537742	SUNGARD	3,784.87	123.83
A 38605	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	467	6.5700	93,000.00	100,1331537742	SUNGARD	7,122.06	233.02
A 38606	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	40	000	6.5700	175,000.00	100,1331537742	SUNGARD	122,092.50	3,994.61
A 38607	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	892	6.5700	3,000,000.00	3,003,994.61	81,395.00	2,663.08	
A 38608	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	40	1901	6.5700	2,000,000.00	2,002,653.08	40,697.50	1,331.54	
A 38609	BK AMER C.D.	11/20/00	07/18/01	06050EVA0	19	5005	6.5700	1,000,000.00	1,001,331.54	162,790.00	5,326.15	
		11/20/00	07/18/01		40	803	6.5700	4,000,000.00	4,005,326.15	SUNGARD		

CITY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487

(REMARK)

INVESTMENTS OUTSTANDING AS OF 06/30/01
MAJOR SORT KEY IS ICC#

PAGE: 9
RUN: 07/03/01 00:03:04

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CPN RATE	PAR/SHARES	MARKET PRICE	CURR ACQR	INT UNREALIZED	GAIN
							YTM TR	BROK	PRICE	PRICE SOURCE	UNREALIZED	LOSS
A 38610	BK AMER C.D.	11/20/00	07/18/01	06050EYAO	19	100	6.5700	31,692,000.00	31,734,199.09	1,289,785.17	42,199.09	
A 38818	BK AMER C.D.	05/08/01	07/31/01	06050EXX8	19	400	4.0200	2,500,000.00	2,500,531.75	531.75		
A 38819	BK AMER C.D.	05/08/01	07/31/01	06050EXX8	19	100	4.0200	47,500,000.00	47,510,103.34	286,425.00	10,103.34	
A 38846	BK AMER C.D.	06/13/01	08/14/01	06050EXK5	19	804	3.8000	15,000,000.00	15,000,807.54	28,500.00	807.54	
A 38847	BK AMER C.D.	06/13/01	08/14/01	06050EXK5	19	805	3.8000	20,000,000.00	20,001,076.72	38,000.00	1,076.72	
A 38661	BK AMER C.D.	01/03/01	09/11/01	06050EYU6	19	1	5.8800	9,725,000.00	9,835,041.50	286,373.15	40,041.50	
A 38662	BK AMER C.D.	01/03/01	09/11/01	06050EYU6	19	100	5.8800	20,205,000.00	20,408,952.94	590,726.85	82,597.09	
A 38808	BK AMER C.D.	05/01/01	02/12/02	06050EXF5	19	100	4.2500	50,000,000.00	50,139,595.64	360,069.44	139,595.64	
A 38809	BK AMER C.D.	05/01/01	02/26/02	06050EXQ3	19	100	4.2500	50,000,000.00	50,147,993.13	360,069.44	147,993.13	
A 38812	BK AMER C.D.	05/04/01	03/12/02	06050EXU4	19	100	4.2000	50,000,000.00	50,139,682.43	338,333.33	139,682.43	
A 38814	BK AMER C.D.	05/07/01	05/01/02	06050EXY2	19	100	4.1000	50,000,000.00	50,068,045.64	313,194.44	68,045.64	
A 38820	BK AMER C.D.	05/09/01	05/06/02	06050EYV7	19	100	4.0800	44,000,000.00	44,053,866.74	264,293.33	53,866.74	
A 38813	BK AMER C.D.	05/10/01	05/07/02	06050EXX7	19	100	4.2700	50,000,000.00	50,139,373.83	343,972.22	139,373.83	
A 38815	BK AMER C.D.	05/07/01	05/29/02	06050EXM0	19	100	4.1000	50,000,000.00	50,074,074.41	313,194.44	74,074.41	
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D. * 17.51%(M)										5,660,938.31	956,022.99	
A 38833 PUBLIC TIME (COLL)										94.17		
05/25/01 01/01/02										SINGARD	-19,626.67	
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DE .03%(M)										94.17	-19,626.67	
GRAND TOTAL										40,209,018.46	20,620,931.67	
											-447,160.11	

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUPP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
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SUBTOTAL (Investment Type) 11 TREASURY BILLS 1.24% (C) 4.717 4.854 97.162 38,000,000.00 36,921,685.28

A	38638	T NOTE (99.22)	912827512	931	07/31/01	12/14/00	000	5.500	6.000	99.688	50,000,000.00	49,846,750.00
A	35192	T NOTE (99.87)	912827592	100	08/15/01	08/15/96	000	7.875	8.565	97.241	7,000,000.00	6,806,890.63
A	35213	T NOTE(98.27)	912827529	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A	35214	T NOTE(98.27)	912827529	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A	35215	T NOTE(98.27)	912827529	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.25
A	35254	T NOTE (99.11)	912827539	100	08/31/01	09/03/96	000	6.500	7.152	97.304	5,000,000.00	4,865,176.64
A	37786	T NOTE (99.26)	912827553	100	08/31/01	08/31/99	000	5.500	5.997	99.789	5,000,000.00	4,989,453.13
A	37787	T NOTE (99.30)	912827553	100	08/31/01	08/31/99	000	5.500	5.540	99.907	10,000,000.00	9,990,700.00
A	37788	T NOTE (99.23)	912827553	100	08/31/01	08/31/99	000	5.500	5.647	99.727	10,000,000.00	9,972,656.25
A	37790	T NOTE (99.21)	912827553	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A	37791	T NOTE (99.21)	912827553	100	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,991,600.00
A	37792	T NOTE (99.30)	912827553	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A	37793	T NOTE (99.21)	912827553	100	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,991,600.00
A	37794	T NOTE (99.21)	912827553	100	08/31/01	08/31/99	000	5.500	5.688	99.648	5,000,000.00	4,982,421.88
A	37795	T NOTE (99.30)	912827553	9530	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,982,421.88
A	38615	T NOTE (99.14)	912827553	100	08/31/01	11/27/00	000	5.500	6.290	99.414	45,000,000.00	44,736,328.13
A	38646	T NOTE (99.21)	912827553	931	08/31/01	12/14/00	000	5.500	6.092	99.633	50,000,000.00	49,816,406.25
A	38656	T NOTE (99.26)	912827553	100	08/31/01	12/21/00	000	5.500	5.796	99.793	45,000,000.00	44,962,890.63
A	38658	T NOTE (99.28)	912827553	100	08/31/01	12/28/00	000	5.500	5.715	99.852	25,000,000.00	24,962,890.63
A	38627	UNITED STATES TREAS NTS	912827559	100	10/31/01	12/01/00	000	5.875	6.091	99.805	25,000,000.00	24,949,218.75
A	37994	T NOTE (99.23)	912827225	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A	37995	T NOTE (99.23)	912827225	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A	35462	T NOTE (99.10)	912827261	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A	35521	T NOTE(98.11)	912827266	1	01/31/02	01/31/97	000	6.250	6.654	98.307	20,000,000.00	19,661,688.75
A	35523	T NOTE(99.11)	912827266	100	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,959,687.50
A	35524	T NOTE(99.25)	912827266	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,350.00
A	35526	T NOTE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,948,437.50
A	35527	T NOTE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,953,125.00
A	35528	T NOTE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.370	99.492	8,000,000.00	7,949,218.75
A	38096	T NOTE (99.18)	912827556	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00
A	38097	T NOTE (99.25)	912827556	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A	38098	T NOTE (99.25)	912827556	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A	38099	T NOTE (99.18)	912827556	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A	38100	T NOTE (99.18)	912827556	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A	35124	T NOTE (99.16)	912827250	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A	38314	T NOTE (99.16)	912827227	100	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A	38315	T NOTE (99.16)	912827227	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A	38316	T NOTE (99.16)	912827227	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A	38317	T NOTE (99.16)	912827227	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-487
INVESTMENT INVENTORIES
MAJOR SORT KEY IS ICC#

INVSRT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAT PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 36594 T	NOTE (99.16)	912827445	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36595 T	NOTE (99.16)	912827445	100	03/31/03	03/31/98	000	5.500	5.616	99.500	8,650,000.00	8,666,732.50
A 36596 T	NOTE (99.16)	912827445	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36597 T	NOTE (99.16)	912827445	3051	03/31/03	03/31/98	000	5.500	5.604	99.500	1,000,000.00	995,500.00
A 33942 T	NOTE (88.20)	912827445	2535	08/15/03	09/27/94	000	5.750	7.920	88.625	5,000.00	4,431.25
A 38616 T	NOTE (99.26)	912827443	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,368,358.38
A 38791 T	NOTE (99.28)	912827443	100	11/15/03	04/05/01	000	4.250	4.309	98.852	20,000,000.00	19,970,312.50
A 38792 T	NOTE (99.23)	912827443	100	11/15/03	04/11/01	000	4.250	4.374	99.695	20,000,000.00	19,939,926.50
A 38821 T	NOTE (99.33)	912827443	100	11/15/03	05/10/01	000	4.250	4.366	99.711	20,000,000.00	19,962,187.50
A 38822 T	NOTE (99.16)	912827443	100	11/15/03	05/15/01	000	4.250	4.374	99.477	50,000,000.00	49,738,281.25
A 38823 T	NOTE (99.15)	912827443	100	11/15/03	05/15/01	000	4.250	4.480	99.461	20,000,000.00	24,865,533.38
A 38824 T	NOTE (99.11)	912827443	100	11/15/03	05/16/01	000	4.250	4.481	99.472	20,000,000.00	19,894,497.28
A 38825 T	NOTE (99.13)	912827443	100	11/15/03	05/18/01	000	4.250	4.531	99.378	20,000,000.00	19,875,679.35
A 38826 T	NOTE (99.13)	912827443	100	11/15/03	05/23/01	000	4.250	4.509	99.491	30,000,000.00	29,847,248.64
A 38827 T	NOTE (99.13)	912827443	100	11/15/03	05/23/01	000	4.250	4.505	99.499	15,000,000.00	14,924,796.20
A 38831 T	NOTE (99.12)	912827443	100	11/15/03	05/23/01	000	4.250	4.506	99.452	15,000,000.00	14,917,764.95
A 38832 T	NOTE (99.20)	912827443	100	11/15/03	06/04/01	000	4.250	4.553	99.812	20,000,000.00	19,882,472.83
A 38843 T	NOTE (99.20)	912827443	100	11/15/03	06/04/01	000	4.250	4.426	99.825	15,000,000.00	14,973,705.24
A 37378 T	NOTE (99.22)	912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,963,018.01
A 37379 T	NOTE (99.12)	912827546	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,960,781.25
A 38473 T	NOTE (99.21)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,306,250.00
A 38474 T	NOTE (99.21)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T	NOTE (99.18)	912827546	100	02/15/04	08/15/00	000	4.750	6.184	95.828	15,000,000.00	14,374,218.75
A 38708 T	NOTE (99.11)	912827546	100	02/15/04	02/16/01	000	4.750	4.994	99.341	15,000,000.00	14,332,013.25
A 38718 T	NOTE (99.26)	912827546	100	02/15/04	02/23/01	000	4.750	4.824	99.902	30,000,000.00	29,802,373.96
A 38764 T	NOTE (100.21)	912827546	100	02/15/04	03/29/01	000	4.750	4.515	101.176	18,000,000.00	17,992,932.53
A 38794 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.487	101.475	10,000,000.00	10,147,670.50
A 38795 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.484	101.475	10,000,000.00	10,147,670.50
A 38796 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.487	101.483	10,000,000.00	10,148,260.53
A 38797 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.487	101.475	10,000,000.00	10,147,479.28
A 38799 T	NOTE (100.12)	912827546	100	02/15/04	04/17/01	000	4.750	4.522	101.381	10,000,000.00	10,118,104.28
A 38803 T	NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.611	101.160	25,000,000.00	25,289,947.34
A 38806 T	NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.576	101.429	25,000,000.00	25,331,497.16
A 38807 T	NOTE (99.17)	912827546	100	02/15/04	05/01/01	000	4.750	4.585	101.406	25,000,000.00	25,353,450.89
A 37949 T	NOTE (99.14)	912827545	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273 T	NOTE (99.22)	912827545	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38274 T	NOTE (99.22)	912827545	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275 T	NOTE (99.22)	912827545	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,460,718.50
A 38276 T	NOTE (99.22)	912827545	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38810 T	NOTE (101.30)	912827545	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL	(Investment Type)	12 TREASURY NOTES		45.794 (C)			5.165	5.444	99.440	1,370,005,000.00	1,362,329,180.63

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PORT	CURN RATE	TENDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
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A 38842	FEDERAL HOME LOAN BANK	3133MEFL3	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38852	FEDERAL HOME LN BKS	3133MEFB7	1	06/28/02	06/28/01	000	4.030	4.030	100.000	9,600,000.00	9,600,000.00
A 38853	FEDERAL HOME LN BKS	3133MEFB7	100	06/28/02	06/28/01	000	4.030	4.030	100.000	29,000,000.00	29,000,000.00
A 38854	FEDERAL HOME LN BKS	3133MEFB7	901	06/28/02	06/28/01	000	4.030	4.030	100.000	8,000,000.00	8,000,000.00
A 38855	FEDERAL HOME LN BKS	3133MEFB7	9902	06/28/02	06/28/01	000	4.030	4.030	100.000	3,400,000.00	3,400,000.00

SUBTOTAL (Investment Type) 22	FEDERAL HOME LOAN BANK	2.52%(C)	4.020	4.029	99.992	75,000,000.00	74,993,750.00				
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A 38844	FEDERAL NATL MTG ASSN	31359MFI1	100	05/23/03	06/05/01	000	4.700	4.700	100.157	20,000,000.00	20,031,333.33
A 38845	FEDERAL NATL MTG ASSN	31359MFI1	100	05/23/03	06/05/01	000	4.700	4.700	100.157	19,000,000.00	19,021,933.33

SUBTOTAL (Investment Type) 23	FEDERAL NATIONAL MORTGAGE	1.14%(C)	4.700	4.700	100.157	39,000,000.00	34,053,266.66				
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A 38691	FEDERAL NATL MTG ASSN	313589HT3	9530	07/05/01	02/05/01	000	4.945	5.049	97.940	15,000,000.00	14,690,937.50
A 38848	FEDERAL NATL MTG ASSN	313589HT3	860	07/18/01	06/21/01	000	3.650	3.660	99.726	44,100,000.00	43,979,276.25
A 38849	FEDERAL NATL MTG ASSN	313589HT3	928	07/19/01	06/21/01	000	3.650	3.660	99.716	5,000,000.00	4,985,805.56
A 38574	FEDERAL NATL MTG ASSN	313589MP5	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00	4,701,288.89
A 38575	FEDERAL NATL MTG ASSN	313589MP5	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00	18,806,133.33
A 38685	FEDERAL NATL MTG ASSN	313589MT6	926	10/05/01	12/12/01	000	4.970	5.149	96.521	2,500,000.00	2,413,025.00
A 38684	FEDERAL NATL MTG ASSN	313589MT6	930	11/02/01	12/14/00	000	4.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38743	FEDERAL NATL MTG ASSN	313589MT6	9904	11/02/01	04/09/01	000	4.180	4.283	97.597	15,000,000.00	14,639,475.00
A 38669	FEDERAL NATL MTG ASSN	313589PXS	9530	11/30/01	12/11/00	000	4.920	5.139	95.736	4,775,000.00	4,571,384.00
A 38670	FEDERAL NATL MTG ASSN	313589PXS	907	11/30/01	01/08/01	000	5.720	6.061	94.375	25,000,000.00	23,593,833.33
A 38671	FEDERAL NATL MTG ASSN	313589PXS	917	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,645,022.22
A 38690	FEDERAL NATL MTG ASSN	313589PXS	924	12/28/01	01/26/01	000	4.910	5.146	95.417	15,000,000.00	14,312,600.00
A 38719	FEDERAL NATL MTG ASSN	313589PXS	100	12/28/01	02/27/01	000	4.600	4.786	96.116	26,000,000.00	24,028,888.89
A 38787	FEDERAL NATL MTG ASSN	313589SV6	876	02/02/02	03/09/01	000	4.130	4.280	96.501	6,000,000.00	5,790,058.33
A 38729	FEDERAL NATL MTG ASSN	313589TK9	918	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730	FEDERAL NATL MTG ASSN	313589TK9	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731	FEDERAL NATL MTG ASSN	313589TK9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732	FEDERAL NATL MTG ASSN	313589TK9	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733	FEDERAL NATL MTG ASSN	313589TK9	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56

SUBTOTAL (Investment Type) 41	FNMA DISCOUNT NOTES	7.44%(C)	4.811	5.004	96.465	229,375,000.00	221,267,119.96				
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A 38765	FEDL FARM CRED BK CONS D	313313MT1	100	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00	4,866,172.22
A 38688	FEDL FARM CRED BK CONS D	313313SE9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67

SUBTOTAL (Investment Type) 42	FARM CREDIT DISCOUNT	.32%(C)	4.647	4.834	96.201	10,000,000.00	9,620,138.89				
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A 38668	FEDL HOME LOAN BK CONS D	313385HU3	925	07/06/01	01/08/01	000	5.100	5.233	97.464	45,000,000.00	43,858,875.00
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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 36676	FEDL HOME LOAN BK CONS D	313385422	892	07/11/01	01/17/01	000	5.170	5.303	97.487	15,000,000.00	14,623,020.83
A 36689	FEDL HOME LOAN BK CONS D	313385J52	923	07/18/01	01/26/01	000	5.120	5.249	97.540	11,000,000.00	10,729,351.11
A 36688	FEDL HOME LOAN BK CONS D	313385J06	9530	07/20/01	01/26/01	000	5.120	5.251	97.511	8,000,000.00	7,800,888.89
A 36859	FEDL HOME LOAN BK CONS D	313385K07	9530	08/08/01	02/07/01	000	4.925	5.051	97.510	50,000,000.00	48,755,063.45
A 36899	FEDL HOME LOAN BK CONS D	313385K50	100	08/08/01	02/07/01	000	4.925	5.072	97.594	25,000,000.00	24,398,437.50
A 38739	FEDL HOME LOAN BK CONS D	313385M30	879	08/30/01	03/09/01	000	4.450	4.757	97.753	4,000,000.00	3,910,100.00
A 38739	FEDL HOME LOAN BK CONS D	313385M30	100	09/26/01	03/29/01	000	4.450	4.541	97.768	5,000,000.00	4,888,383.33
A 38784	FEDL HOME LOAN BK CONS D	313385M63	9906	09/26/01	04/09/01	000	4.200	4.285	98.017	15,000,000.00	11,762,000.00
A 38636	FEDL HOME LOAN BK CONS D	313385M68	9901	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,827,916.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC							5.053	5.197	97.277	200,000,000.00	194,554,042.78
A 38772	FEDL HOME LN MTG CORP DI	313397H71	1	07/05/01	04/04/01	000	4.570	4.624	98.832	21,500,000.00	21,248,903.89
A 38777	FEDL HOME LN MTG CORP DI	313397H71	924	07/05/01	04/04/01	000	4.570	4.624	98.832	5,000,000.00	4,941,605.56
A 38744	FEDL HOME LN MTG CORP DI	313397M04	100	07/23/01	03/23/01	000	4.500	4.570	98.475	50,000,000.00	49,237,580.00
A 38740	FEDL HOME LN MTG CORP DI	313397L80	859	09/13/01	02/14/01	000	4.610	4.721	97.657	24,000,000.00	23,437,580.00
A 38706	FEDL HOME LN MTG CORP DI	313397L22	9530	09/21/01	02/14/01	000	4.860	5.029	97.031	25,000,000.00	24,257,833.33
A 38721	FEDL HOME LN MTG CORP DI	313397L22	100	09/21/01	02/27/01	000	4.700	4.959	97.188	20,000,000.00	19,437,666.67
A 38722	FEDL HOME LN MTG CORP DI	313397L22	9530	09/21/01	02/27/01	000	4.820	4.830	97.311	50,000,000.00	48,655,277.78
A 38738	FEDL HOME LN MTG CORP DI	313397L22	900	09/21/01	03/09/01	000	4.620	4.819	97.316	15,000,000.00	14,597,441.67
A 38727	FEDL HOME LN MTG CORP DI	313397M62	931	09/24/01	03/05/01	000	4.630	4.739	97.389	10,000,000.00	9,728,919.44
A 38742	FEDL HOME LN MTG CORP DI	313397M63	100	09/28/01	03/15/01	000	4.540	4.656	97.516	25,000,000.00	24,378,920.78
A 38716	FEDL HOME LN MTG CORP DI	313397M93	9903	10/05/01	04/09/01	000	4.190	4.279	97.917	20,000,000.00	19,583,327.78
A 38785	FEDL HOME LN MTG CORP DI	313397P19	929	11/19/01	02/23/01	000	4.170	4.279	97.917	5,000,000.00	4,821,787.50
A 38717	FEDL HOME LN MTG CORP DI	313397R16	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00
A 38687	FEDL HOME LN MTG CORP DI	313397R16	9530	01/03/02	01/26/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00
A 38717	FEDL HOME LN MTG CORP DI	313397R54	878	02/28/02	02/23/01	000	4.720	4.942	95.432	5,000,000.00	4,715,800.00
A 38734	FEDL HOME LN MTG CORP DI	313397R82	923	02/28/02	03/09/01	000	4.530	4.747	95.432	10,000,000.00	9,545,225.00
A 38735	FEDL HOME LN MTG CORP DI	313397R82	927	02/28/02	03/09/01	000	4.530	4.731	95.530	7,000,000.00	6,662,417.77
A 38737	FEDL HOME LN MTG CORP DI	313397R82	906	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,662,417.77
A 38737	FEDL HOME LN MTG CORP DI	313397R82	908	02/28/02	03/09/01	000	4.530	4.731	95.530	3,000,000.00	2,865,906.67
A 38758	FEDL HOME LN MTG CORP DI	313397R82	100	02/28/02	03/29/01	000	4.310	4.491	95.977	2,000,000.00	1,919,566.67
A 38786	FEDL HOME LN MTG CORP DI	313397M64	7622	03/15/02	03/27/01	000	4.402	4.402	95.862	15,000,000.00	12,462,067.22
A 38786	FEDL HOME LN MTG CORP DI	313397M64	920	03/15/02	04/09/01	000	4.050	4.211	96.175	2,000,000.00	1,923,500.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES							4.597	4.729	97.196	376,500,000.00	365,943,863.07
A 38834	WELLS FARGO C/P	9497F0U65	858	07/06/01	06/01/01	000	4.000	4.016	99.611	14,000,000.00	13,945,555.00
A 38833	WELLS FARGO C/P	9497F0U65	900	07/06/01	06/01/01	000	4.000	4.016	99.611	5,000,000.00	4,980,555.00
A 38836	WELLS FARGO C/P	9497F0U65	924	07/06/01	06/01/01	000	4.000	4.016	99.611	10,000,000.00	9,961,111.00
A 38837	WELLS FARGO C/P	9497F0U65	901	07/06/01	06/01/01	000	4.000	4.016	99.611	5,000,000.00	4,980,555.00
A 38838	WELLS FARGO C/P	9497F0U65	903	07/06/01	06/01/01	000	4.000	4.016	99.611	2,000,000.00	1,992,222.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38839	WELLS FARGO C/P	9497FF065	100	07/06/01	06/01/01	000	4.000	4.015	99.611	14,000,000.00	13,945,557.56
A 38788	BK AMER C/P	0660PD049	100	07/10/01	04/10/01	000	4.570	4.623	98.845	50,000,000.00	49,422,402.78
A 38790	BK AMER C/P	0660PD060	100	08/14/01	04/11/01	000	4.490	4.561	98.441	50,000,000.00	49,220,486.11
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 4.99% (C)										150,000,000.00	149,448,444.45

A 38724	BK AMER C.D.	06050EWV3	1	07/03/01	03/02/01	000	4.920	4.920	100.000	9,600,000.00	9,600,000.00
A 38725	BK AMER C.D.	06050EWV3	100	07/03/01	03/02/01	000	4.920	4.920	100.000	15,400,000.00	15,400,000.00
A 38603	BK AMER C.D.	06050EWV0	473	07/18/01	11/20/00	000	6.570	6.570	100.000	40,000.00	40,000.00
A 38604	BK AMER C.D.	06050EWV0	467	07/18/01	11/20/00	000	6.570	6.570	100.000	93,000.00	93,000.00
A 38605	BK AMER C.D.	06050EWV0	471	07/18/01	11/20/00	000	6.570	6.570	100.000	175,000.00	175,000.00
A 38606	BK AMER C.D.	06050EWV0	492	07/18/01	11/20/00	000	6.570	6.570	100.000	3,000,000.00	3,000,000.00
A 38607	BK AMER C.D.	06050EWV0	1901	07/18/01	11/20/00	000	6.570	6.570	100.000	2,000,000.00	2,000,000.00
A 38608	BK AMER C.D.	06050EWV0	5005	07/18/01	11/20/00	000	6.570	6.570	100.000	1,000,000.00	1,000,000.00
A 38609	BK AMER C.D.	06050EWV0	803	07/18/01	11/20/00	000	6.570	6.570	100.000	4,000,000.00	4,000,000.00
A 38610	BK AMER C.D.	06050EWV0	100	07/18/01	11/20/00	000	6.570	6.570	100.000	31,692,000.00	31,692,000.00
A 38818	BK AMER C.D.	06050EWX8	1	07/31/01	05/08/01	000	4.020	4.020	100.000	2,500,000.00	2,500,000.00
A 38819	BK AMER C.D.	06050EWX8	100	07/31/01	05/08/01	000	4.020	4.020	100.000	47,500,000.00	47,500,000.00
A 38840	BK AMER C.D.	06050EWX5	804	08/14/01	06/13/01	000	3.800	3.800	100.000	15,000,000.00	15,000,000.00
A 38846	BK AMER C.D.	06050EWX5	805	08/14/01	06/13/01	000	3.800	3.800	100.000	20,000,000.00	20,000,000.00
A 38847	BK AMER C.D.	06050EWX5	1	09/11/01	01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00
A 38661	BK AMER C.D.	06050EUV6	100	09/11/01	01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00
A 38662	BK AMER C.D.	06050EUV6	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38808	BK AMER C.D.	06050EUX3	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38809	BK AMER C.D.	06050EUX3	100	03/12/02	05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.00
A 38812	BK AMER C.D.	06050EUX4	100	05/01/02	05/07/01	000	4.100	4.100	100.000	44,000,000.00	44,000,000.00
A 38813	BK AMER C.D.	06050EUX4	100	05/06/02	05/09/01	000	4.080	4.080	100.000	50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EUX7	100	05/07/02	05/07/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00
A 38813	BK AMER C.D.	06050EUX7	100	05/29/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 17.68% (C)										526,000,000.00	526,000,000.00

A 38833	PUBLIC TIME (COLL)	858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT .03%(C)										
						3.390	3.390	100.000	1,000,000.00	1,000,000.00
REPORT TOTALS										
ASSETS						4.855	5.027	98.846	3,009,880,000.00	2,975,131,491.72
FIXED										

REPORT TOTALS	ASSETS	FIXED
4.855	5.027	98.846
3,009,880,000.00	2,975,131,451.72	

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PAGE: 1
RUN: 07/03/01 00:02:48

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PMP	CUMN TRNG	BOOK PRICE	FAR VALUE	SHARES	BOOK VALUE
A 38633	PUBLIC TIME (COLL.)		858	01/01/02	05/25/01	000	3.390	100.000	1,000,000.00		1,000,000.00
SUBTOTAL	(Bank Code) 19 BANK OF NEW YORK						3.390	100.000	1,000,000.00		1,000,000.00
	REPORT TOTALS						3.390	100.000	1,000,000.00		1,000,000.00
	ASSETS						3.390	100.000	1,000,000.00		1,000,000.00
	FIXED						3.390	100.000	1,000,000.00		1,000,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/01 TO 06/30/01
SETTLEMENT DATE BASIS
15 FUNDS

PAGE: 2
RUN: 07/03/01 00:02:40

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY CASH DATE	ENTRY	TRADE/ SETTLE	TXN COUN TYP YIELD	PAR VALUE ORIGINAL PRICE	BOOK VALUE PRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38817	T NOTE (99.18)	19	40	11/15/03	06/06/01	SALE	4.250	-20,000,000.00	-19,912,500.00	-9,375.00
				06/12/01	06/06/01		4.435	87,500.00		19,972,690.22
38834	WELLS FARGO C/P	19	41	07/06/01	06/01/01	PURC	4.000	14,000,000.00	13,945,555.00	-54,445.00
				06/01/01	06/01/01		4.016	4,980,445.00		-4,980,555.00
38835	WELLS FARGO C/P	19	41	07/06/01	06/01/01	PURC	4.000	5,000,000.00	4,980,555.00	-19,445.00
				06/01/01	06/01/01		4.016	9,961,111.00		-9,961,111.00
38836	WELLS FARGO C/P	19	41	07/06/01	06/01/01	PURC	4.000	10,000,000.00	9,961,111.00	-38,889.00
				06/01/01	06/01/01		4.016	4,980,555.00		-4,980,555.00
38837	WELLS FARGO C/P	19	41	07/06/01	06/01/01	PURC	4.000	5,000,000.00	4,980,555.00	-19,445.00
				06/01/01	06/01/01		4.016	1,992,422.00		-1,992,222.00
38838	WELLS FARGO C/P	19	41	07/06/01	06/01/01	PURC	4.000	2,000,000.00	1,992,422.00	-7,778.00
				06/01/01	06/01/01		4.016	13,945,557.56		-13,945,557.56
38839	WELLS FARGO C/P	19	41	07/06/01	06/01/01	PURC	4.000	14,000,000.00	14,977,224.87	-54,442.44
				06/01/01	06/01/01		4.015	1,171.88		14,977,224.87
38840	T NOTE (99.20)	19	40	11/15/03	06/04/01	PURC	4.250	15,000,000.00	14,977,224.87	-22,775.13
				06/01/01	06/04/01		4.416	22,775.13		14,979,517.66
				06/06/01	06/06/01	SALE	4.250	-15,000,000.00	-14,977,224.87	-3,464.67
				06/12/01	06/06/01		4.416	22,775.13		-14,972,224.87
38841	T NOTE (99.20)	19	87	11/15/03	06/04/01	PURC	4.250	15,000,000.00	14,973,709.24	-26,290.76
				06/01/01	06/04/01		4.426	24,993,750.00		-24,993,750.00
38842	FEDERAL HOME LOAN BANK	19	40	06/05/02	06/05/01	PURC	4.000	25,000,000.00	24,993,750.00	-6,250.00
				06/01/01	06/05/01		4.026	24,963,018.01		-24,963,018.01
38843	T NOTE (99.20)	19	87	11/15/03	06/04/01	PURC	4.250	25,000,000.00	24,963,018.01	-36,981.99
				06/05/01	06/04/01		4.414	20,031,333.33		-20,031,333.33
38844	FEDERAL NATL MTG ASSN	19	45	05/23/03	06/05/01	PURC	4.700	20,000,000.00	14,021,933.33	-21,933.33
				06/05/01	06/05/01		4.700	15,000,000.00		-15,000,000.00
38845	FEDERAL NATL MTG ASSN	19	45	05/23/03	06/05/01	PURC	4.700	14,000,000.00	14,021,933.33	-21,933.33
				06/05/01	06/05/01		4.700	15,000,000.00		-15,000,000.00
38846	BK AMER C.D.	19	40	08/14/01	06/13/01	PURC	3.800	20,000,000.00	20,000,000.00	
				06/13/01	06/13/01		3.800	43,979,276.25		-43,979,276.25
38847	BK AMER C.D.	19	40	08/14/01	06/13/01	PURC	3.800	20,000,000.00	20,000,000.00	
				06/13/01	06/13/01		3.800	4,985,805.56		-4,985,805.56
38848	FEDERAL NATL MTG ASSN	19	40	07/18/01	06/21/01	PURC	3.650	44,100,000.00	43,979,276.25	-120,723.75
				06/21/01	06/21/01		3.660	25,000,000.00		-25,000,000.00
38849	FEDERAL NATL MTG ASSN	19	40	07/19/01	06/21/01	PURC	3.650	5,000,000.00	4,985,805.56	-14,194.44
				06/21/01	06/21/01		3.660	25,000,000.00		-25,000,000.00
38850	BNY INT (67031.43)	19	99	09/30/01	06/04/01	PURC	5.550	25,000,000.00	25,000,000.00	
				06/27/01	06/04/01		5.550	25,000,000.00		-25,000,000.00
				06/27/01	06/04/01	SALE	5.550	-25,000,000.00	-25,000,000.00	
38851	BNY (6077.65)	19	99	09/30/01	06/21/01	PURC	5.550	25,000,000.00	25,000,000.00	
				06/27/01	06/21/01		5.550	6,077.65		-6,077.65
				06/27/01	06/21/01	SALE	5.550	-25,000,000.00	-25,000,000.00	
				06/27/01	06/21/01		5.550	25,006,077.65		-25,006,077.65

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/01 TO 06/30/01
 SETTLEMENT DATE BASIS
 15 FUNDS

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INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON TYN YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) MORT / (ACCRET)	(GAIN) / LOSS SETTLEMENT
38852	FEDERAL HOME LN BKS	19	40	06/28/02 06/28/01	PURC 4.030	9,600,000.00	9,600,000.00		
				06/27/01 06/28/01	4.030				-9,600,000.00
38853	FEDERAL HOME LN BKS	19	40	06/28/02 06/28/01	PURC 4.030	29,000,000.00	29,000,000.00		
				06/27/01 06/28/01	4.030				-29,000,000.00
38854	FEDERAL HOME LN BKS	19	40	06/28/02 06/28/01	PURC 4.030	8,000,000.00	8,000,000.00		
				06/27/01 06/28/01	4.030				-8,000,000.00
38855	FEDERAL HOME LN BKS	19	40	06/28/02 06/28/01	PURC 4.030	3,400,000.00	3,400,000.00		
				06/27/01 06/28/01	4.030				-3,400,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/01 TO 06/30/01
 SETTLEMENT DATE BASIS
 AIRPORT C/P 98C

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INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE /ENTRY	MATURITY SETTLE	TRADE/ TXN COUPON	YIELD INTR	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38833	PUBLIC TIME (COLL)	19	01/01/02	06/30/01	INTR	3.390		-3,390.00	3,390.00
		06/30/01	07/02/01	06/30/01					

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/01 TO 06/30/01
REPORT GRAND TOTALS
ASSETS

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TYPE / WEIGHTED TXN#	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
INTR	3.390							
(1)						-3,390.00		

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

August 6, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past month, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 12,717,900	Earned Interest Yield
Total Net Earnings	\$ 12,772,200	Pooled Funds 5.214%
Average Age of Portfolio	325 Days	All Funds 5.122%


Total cost of the securities on hand on July 31, 2001 was \$2,986,616,116 with a market value of \$3,029,612,218 plus fixed assets accrued earnings of \$23,755,710.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of July 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on July 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of July 2001.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

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SUMMARY DESCRIPTION		CURN	TRDNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	SHARES	VALUE
(Investment Type) 11	TREASURY BILLS	5.90%(C)	3.789	3.830	99.023	178,000,000.00
(Investment Type) 12	TREASURY NOTES	44.44%(C)	5.121	5.406	99.409	1,335,005,000.00
(Investment Type) 22	FEDERAL HOME LOAN BANK	2.51%(C)	4.020	4.029	99.992	75,000,000.00
(Investment Type) 23	FEDERAL NATIONAL MORTGAGE ASSN.	1.14%(C)	4.700	4.700	100.157	34,000,000.00
(Investment Type) 41	FNMA DISCOUNT NOTES	8.62%(C)	4.562	4.720	97.103	265,275,000.00
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	.39%(C)	4.468	4.627	96.714	12,000,000.00
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	4.88%(C)	4.738	4.865	97.552	149,543,000.00
(Investment Type) 44	FMC DISCOUNT NOTES	12.52%(C)	4.392	4.515	97.351	384,069,000.00
(Investment Type) 81	COMMERCIAL PAPER DISC	1.65%(C)	4.490	4.561	98.441	50,000,000.00
(Investment Type) 91	NEGOTIABLE C.D.'S	17.91%(C)	4.130	4.130	100.000	535,000,000.00
(Investment Type) 1010	PUBLIC TIME DEPOSIT	.03%(C)	3.390	3.390	100.000	1,000,000.00
REPORT TOTALS			4.661	4.827	98.931	3,018,892,000.00
ASSETS						2,986,616,115.77
FIXED						

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	YIELD	PAR/SHARES	MARKET PRICE	CURR ACCT	INT UNREALIZED GAIN
						SALE	YTM RATE	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 38707	UNITED STATES TREAS BILLS	02/15/01	08/16/01	912795008	19	9530	4.8250	20,000,000.00	19,968,750.00	447,652.78	8,958.33
A 38709	UNITED STATES TREAS BILLS	02/21/01	08/16/01	912795008	19	9966	4.9456	19,512,138.89	99,843,750,000.00	84,793.33	1,650.00
A 38907	UNITED STATES TREAS BILLS	07/31/01	08/16/01	912795008	19	100	4.8524	3,907,306.67	99,843,750,000.00	4,979.17	
A 38908	UNITED STATES TREAS BILLS	07/31/01	08/16/01	912795008	19	100	3.5807	49,920,333.33	99,843,750,000.00	4,979.17	-3,437.50
A 38902	UNITED STATES TREAS BILLS	07/24/01	10/18/01	912795008	19	100	3.5907	50,000,000.00	49,921,875.00	15,355.56	-3,437.50
A 38710	UNITED STATES TREAS BILLS	02/21/01	11/29/01	912795008	19	928	4.4550	14,000,000.00	19,850,000.00	285,193.61	-283.34
A 38903	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795008	19	9904	4.7229	13,502,239.72	13,842,500.00	10,624.44	55,066.67
A 38904	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795008	19	877	3.4733	14,000,000.00	13,776,675.00	10,624.44	1,316.39
SUBTOTAL	(Investment Type)	11	TREASURY BILLS	5.85% (M)	3.7865	178,000,000.00	177,180,000.00	99,539,326,000.00	858,131.39	67,555.56	-7,158.34
A 35192	T NOTE (97.8)	08/15/96	08/15/01	912827892	19	100	7.8750	7,000,000.00	7,010,937.50	254,305.94	204,046.87
A 35213	T NOTE (98.27)	09/03/96	08/31/01	912827839	19	100	6.5000	6,806,890.63	100,156,500,000.00	136,005.43	69,531.25
A 35214	T NOTE (98.27)	09/03/96	08/31/01	912827839	19	100	6.7804	4,941,406.25	5,010,937.50	136,005.43	69,531.25
A 35215	T NOTE (98.27)	09/03/96	08/31/01	912827839	19	100	6.7804	4,941,406.25	5,010,937.50	136,005.43	69,531.25
A 35254	T NOTE (97.11)	09/03/96	08/31/01	912827839	19	100	6.5000	5,000,000.00	5,010,937.50	136,005.43	145,760.86
A 37786	T NOTE (99.26)	08/31/99	08/31/01	912827839	19	100	7.1516	4,865,176.64	5,007,812.50	115,081.52	18,359.37
A 37787	T NOTE (99.30)	08/31/99	08/31/01	912827839	19	100	5.6130	4,989,453.13	100,156,500,000.00	230,163.04	24,925.00
A 37788	T NOTE (99.235)	08/31/99	08/31/01	912827839	19	100	5.5498	9,950,000.00	100,156,500,000.00	230,163.04	42,968.75
A 37789	T NOTE (99.21)	08/31/99	08/31/01	912827839	19	100	5.6465	9,972,656.25	100,156,500,000.00	115,081.52	25,390.62
A 37790	T NOTE (99.30)	08/31/99	08/31/01	912827839	19	100	5.5000	10,000,000.00	10,015,625.00	230,163.04	24,025.00
A 37791	T NOTE (99.21)	08/31/99	08/31/01	912827839	19	100	5.5450	9,991,600.00	100,156,500,000.00	115,081.52	25,390.62
A 37792	T NOTE (99.30)	08/31/99	08/31/01	912827839	19	100	5.6885	4,982,421.88	5,007,812.50	230,163.04	24,025.00
A 37793	T NOTE (99.21)	08/31/99	08/31/01	912827839	19	100	5.5000	10,000,000.00	10,015,625.00	230,163.04	24,025.00
					74	100	5.5000	5,000,000.00	5,007,812.50	115,081.52	25,390.62
					000	000	5.6885	4,982,421.88	100,156,500,000.00	SINGARD	

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN	PR	PAR/SHARES	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN
											PRICE	SOURCE	UNREALIZED LOSS
A 37794 T	NOTE (99.21)			9128275P3	19	100	5.5000	5,000,000.00		5,007,812.50	115,081.52		25,390.62
A 37795 T	NOTE (99.30)	08/31/99	08/31/01	9128275P3	87	000	5.6885	4,982,421.88		100,156,500.00			
A 38615 T	NOTE (99.14)	08/31/99	08/31/01	9128275P3	19	9530	5.5000	10,000,000.00		10,015,625.00	230,163.04		24,025.00
A 38646 T	NOTE (99.21)	11/27/00	08/31/01	9128275P3	87	000	5.5450	49,991,600.00		100,156,250.00			
A 38656 T	NOTE (99.26)	12/14/00	08/31/01	9128275P3	19	100	5.5000	44,736,328.13		45,070,312.50	1,033,733.70		333,984.37
A 38658 T	NOTE (99.28)	12/21/00	08/31/01	9128275P3	40	000	6.0216	49,816,406.25		50,078,125.00	1,150,815.22		261,718.75
A 38659 T	NOTE (99.28)	12/21/00	08/31/01	9128275P3	19	100	5.5000	44,906,835.94		45,070,312.50	1,033,733.70		163,476.56
A 38660 T	NOTE (99.28)	12/21/00	08/31/01	9128275P3	40	000	5.5000	25,000,000.00		25,009,062.50	575,407.61		76,171.87
A 38661 T	NOTE (99.28)	12/21/00	08/31/01	9128275P3	19	100	5.5000	26,962,890.63		26,146,250.00	386,025.82		197,031.25
A 38662 T	NOTE (99.28)	12/21/00	08/31/01	9128275P3	40	000	6.0907	25,949,218.75		25,187,500.00	248,804.64		229,765.62
A 37994 T	NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	6.0306	24,927,734.38		100,750,000.00	248,804.64		229,765.62
A 37995 T	NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750	25,000,000.00		100,750,000.00	248,804.64		229,765.62
A 35462 T	NOTE (99.16)	12/31/96	12/31/01	9128272E1	87	000	6.0306	24,927,734.38		100,750,000.00	53,280.87		132,812.50
A 35521 T	NOTE (99.10)	01/31/97	01/31/02	9128272G6	19	100	6.1250	10,000,000.00		10,109,375.00	3,336.74		613,631.25
A 35523 T	NOTE (99.11)	01/31/97	01/31/02	9128272G6	89	000	6.6536	19,661,388.75		10,109,375.00	1,019.02		122,812.50
A 35524 T	NOTE (99.25)	01/31/97	01/31/02	9128272G6	74	000	6.4092	5,959,687.50		5,068,750.00	849.18		80,400.00
A 35526 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	87	000	6.3051	4,988,350.00		10,137,500.00	1,698.37		189,062.50
A 35527 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	89	000	6.3720	9,948,437.50		10,137,500.00	1,698.37		184,375.00
A 35528 T	NOTE (99.16)	01/31/97	01/31/02	9128272G6	19	100	6.2500	10,000,000.00		10,137,500.00	1,698.37		188,281.25
A 38096 T	NOTE (99.18)	01/31/97	01/31/02	9128275X6	74	000	6.3702	9,949,218.75		10,137,500.00	1,385.87		148,125.00
A 38097 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	40	000	6.6164	7,964,375.00		10,140,625.00	1,385.87		131,875.00
A 38098 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00		10,140,625.00	1,385.87		131,875.00
A 38099 T	NOTE (99.18)	01/31/00	01/31/02	9128275X6	89	000	6.5061	8,000,000.00		10,140,625.00	1,385.87		131,875.00
A 38100 T	NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750	8,000,000.00		10,140,625.00	1,385.87		131,875.00
A 38101 T	NOTE (99.18)	01/31/00	01/31/02	9128275X6	87	000	6.5019	8,000,000.00		10,140,625.00	1,385.87		131,875.00
A 35724 T	NOTE (99.16)	04/30/97	04/30/02	9128272S0	19	100	6.6121	10,000,000.00		10,231,250.00	167,425.27		284,650.00
A 38374 T	NOTE (99.16)	06/30/00	06/30/02	9128272T7	87	000	6.5249	24,873,046.88		102,468,500.00	135,869.57		744,140.62

INVEST DESCRIPTION		CUSIP	BANK	FUND	CPN RATE	PAR /SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED GAIN
NUMBER	PURCHASE MATURITY DATE		BROK	SALE	YTM TR	BROK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 38375	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00	25,617,187.50	135,869.57	744,140.62
A 38376	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	40	100	6.5249	24,873,046.88	102,46875000.00	SUNGDARD	744,140.62
A 36594	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	6.5249	25,000,000.00	25,617,187.50	135,869.57	
A 36595	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	89	5005	5.5000	200,000,000.00	205,687.50	3,696.72	6,677.50
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.6148	159,010.00	102,84375000.00	SUNGDARD	289,251.88
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	89	3052	5.5000	8,606,732.50	8,895,984.38	159,883.20	
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	89	3052	5.5000	150,000.00	154,265.63	2,772.54	5,008.13
A 38856	T NOTE (99.17) 07/02/01 06/30/03	9128276Z0	19	100	3.6043	1,995,500.00	1,028,437.50	18,483.61	32,937.50
A 38857	T NOTE (99.17) 07/02/01 06/30/03	9128276Z0	40	100	3.8750	10,000,000.00	10,018,750.00	33,695.65	96,093.75
A 38858	T NOTE (99.17) 07/02/01 06/30/03	9128276Z0	19	1	4.2836	9,924,762.23	10,187,500.00	33,695.65	96,875.00
A 38859	T NOTE (99.17) 07/02/01 06/30/03	9128276Z0	89	100	3.8750	10,000,000.00	10,187,500.00	33,695.65	96,875.00
A 38861	T NOTE (99.17) 07/02/01 06/30/03	9128276Z0	19	100	4.2877	9,923,980.98	10,187,500.00	33,695.65	96,875.00
A 38862	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	87	100	4.2877	15,000,000.00	15,028,125.00	50,543.48	116,015.62
A 38866	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	19	100	4.1866	14,926,324.73	100,18750000.00	SUNGDARD	153,125.00
A 33942	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	40	100	4.1824	19,903,328.80	20,037,500.00	67,391.30	132.63
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	100	7.5200	4,431.25	103,71875000.00	SUNGDARD	754.69
A 38792	T NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,098,437.50	135,122.28	730,078.12
A 38822	T NOTE (99.16) 05/15/01 11/15/03	9128274U3	87	100	4.3676	19,942,187.50	20,131,250.00	180,163.04	189,062.50
A 38823	T NOTE (99.15) 05/15/01 11/15/03	9128274U3	40	100	4.2500	50,000,000.00	50,328,125.00	450,407.61	589,843.75
A 38824	T NOTE (99.15) 05/15/01 11/15/03	9128274U3	19	100	4.2500	25,000,000.00	25,164,062.50	225,203.80	298,828.12
A 38825	T NOTE (99.11) 05/16/01 11/15/03	9128274U3	87	100	4.4805	19,894,497.28	20,131,250.00	180,163.05	262,500.00
A 38828	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	100	4.2500	30,000,000.00	30,000,000.00	270,244.56	377,343.75
A 38829	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	40	100	4.2500	29,847,248.64	30,000,000.00	159,980.437.50	188,671.87
A 38830	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	87	100	4.2500	15,000,000.00	15,098,437.50	135,122.29	187,500.00
A 38831	T NOTE (99.12) 05/23/01 11/15/03	9128274U3	89	100	4.2500	14,924,796.20	15,098,437.50	135,122.29	194,531.25
A 38832	T NOTE (99.10) 05/25/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00	20,131,250.00	180,163.05	271,875.00

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS CORRESPONDING AS OF 07/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FUND NAME	CPN RATE	YTM TR	P&H /SHARES	MARKET VALUE	CURR PRICE	ACCR INT	UNREALIZED GAIN
A 38841	T NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.2500		15,000,000.00	15,098,437.50	135,122.28		159,375.00
A 38843	T NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.4261		14,973,709.24	100,6562500000			258,789.06
A 37378	T NOTE (99.22)	06/04/01	11/15/03	9128275A6	19	100	4.4142		25,000,000.00	25,164,062.50			307,031.25
A 37379	T NOTE (99.12)	02/16/99	02/15/04	9128275A6	19	100	4.7500		15,000,000.00	15,257,812.50			351,562.50
A 38473	T NOTE (95.27)	02/16/99	02/15/04	9128275A6	19	100	4.8925		14,906,250.00	101,1875000000			883,593.75
A 38474	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		15,000,000.00	15,257,812.50			883,593.75
A 38476	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		15,000,000.00	15,257,812.50			883,593.75
A 38477	T NOTE (95.18)	08/15/00	02/15/04	9128275A6	19	100	6.0915		15,000,000.00	15,257,812.50			883,593.75
A 38478	T NOTE (95.11)	08/15/00	02/15/04	9128275A6	19	100	6.1845		15,000,000.00	15,257,812.50			883,593.75
A 38708	T NOTE (99.11)	02/16/01	02/15/04	9128275A6	19	100	4.7500		30,000,031.25	101,1875000000			717,187.50
A 38718	T NOTE (99.26)	02/22/01	02/15/04	9128275A6	19	100	4.9941		29,802,373.96	101,1875000000			345,937.50
A 38764	T NOTE (100.21)	03/22/01	02/15/04	9128275A6	19	100	4.8236		18,000,000.00	18,309,375.00			109,375.00
A 38794	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.5147		10,117,610.50	101,1875000000			103,125.00
A 38795	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4868		10,147,479.28	101,1875000000			103,125.00
A 38796	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4868		10,147,479.28	101,1875000000			102,343.75
A 38797	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4838		10,148,260.53	101,1875000000			103,125.00
A 38799	T NOTE (100.20)	04/16/01	02/15/04	9128275A6	19	100	4.4868		10,147,479.28	101,1875000000			112,500.00
A 38803	T NOTE (100.12)	04/17/01	02/15/04	9128275A6	19	100	4.5222		10,138,104.28	101,1875000000			339,843.75
A 38805	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	25,429,687.50			318,359.37
A 38806	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.5758		25,357,357.14	101,1875000000			354,218.75
A 38807	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.5848		25,351,497.76	101,1875000000			322,265.62
A 37949	T NOTE (99.17)	11/15/99	05/15/04	9128275F5	19	100	5.8824		20,000,000.00	20,612,500.00			839,062.50
A 38273	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885		10,000,000.00	10,306,250.00			840,625.00
A 38274	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7931		10,000,000.00	10,306,250.00			839,062.50
A 38275	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885		10,000,000.00	10,306,250.00			839,062.50

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHEARS BOOK	MARKET PRICE	CURR ACOR	INT	UNREALIZED LOSS
A 38276	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	20,000,000.00	20,612,500.00	222,554.35		1,678,125.00
A 38810	T NOTE (101.30)	05/02/01	05/15/04	9128275F5	19	100	6.7885	18,934,375.00	103,0625000000	556,385.87		570,312.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES 44.59% (M)												
							5.1219	1335005000.00	1350754288.45	18,723,250.50	25,284,727.96	
							5.4072	1327114914.33	101.1791500000			
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA 2.48% (M)												
							4.0200	75,000,000.00	75,109,375.00	340,263.89	115,625.00	
							4.0286	74,993,750.00	100.1458330000			
A 38844	FEDERAL NATL MTG ASSN	06/05/01	05/23/03	31359MFEJ1	19	100	4.7000	20,000,000.00	20,143,750.00	177,555.55		143,750.00
A 38845	FEDERAL NATL MTG ASSN	06/05/01	05/23/03	31359MFEJ1	19	100	4.7000	14,000,000.00	100,7187500000	124,288.89		100,625.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.13% (M)												
							4.7000	34,000,000.00	34,244,375.00	301,844.44	244,375.00	
							4.7000	34,053,266.66	100.7187500000			
A 38909	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6200	50,000,000.00	49,994,875.00	5,027.78		-97.22
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	5,027.78		-97.22
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	100	3.6207	49,989,944.44	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2	19	000	3.6207	50,000,000.00	99,9897500000	243,551.39		23,201.37
A 38910	FEDERAL NATL MTG ASSN DISC N	07/31/01	08/02/01	313589X2								

(REFMKT)

INVESTMENTS OUTSTANDING AS OF 07/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	PAR/SKARE BOOK	MARKET PRICE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN
A 38669	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/16/01	313589EH0	19	902	4.9200	4,775,000.00	4,725,184.81	133,779.58	SUNGRD	20,011.23
A 38633	FEDERAL NATL MTG ASSN DISC N 12/11/00 11/30/01	313589EX5	19	9530	5.1391	4,571,394.00	98,5675000000	925,927.78	SUNGRD	189,902.78
A 38670	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/30/01	313589EX5	19	907	4.9000	25,593,833.33	98,8370555556	223,222.22	SUNGRD	38,720.00
A 38671	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/30/01	313589EX5	19	917	4.9000	7,645,022.22	98,8370555556	135,319.45	SUNGRD	33,880.00
A 38690	FEDERAL NATL MTG ASSN DISC N 01/26/01 12/28/01	313589EB1	19	924	5.1275	6,669,394.44	98,8370555556	382,570.83	SUNGRD	90,020.84
A 38719	FEDERAL NATL MTG ASSN DISC N 02/27/01 12/28/01	313589EB1	19	100	4.1458	15,000,000.00	98,5675444444	495,138.89	SUNGRD	117,958.33
A 38787	FMA DISCOUNT NOTES 04/09/01 02/08/02	313589SV6	19	876	4.1300	24,028,888.89	98,5675444444	78,470.00	SUNGRD	21,328.34
A 38729	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	918	4.2797	6,000,000.00	98,1642777778	36,411.11	SUNGRD	12,072.22
A 38730	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	907	4.2728	2,000,000.00	98,0297222222	36,411.11	SUNGRD	12,072.22
A 38731	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	904	4.2728	1,912,111.11	98,0297222222	36,411.11	SUNGRD	12,072.22
A 38732	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	903	4.2728	2,000,000.00	98,0297222222	36,411.11	SUNGRD	12,072.22
A 38733	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	877	4.5200	1,912,111.11	98,0297222222	18,205.55	SUNGRD	6,036.11
SUBTOTAL (Investment Type) 41 FMA DISCOUNT NO 8.69% (M)										
					4.3622	265,275,000.00	263,369,130.63	4,931,446.11		846,889.43
					4.7203	257,590,989.53	99,2815500000			-194.44
A 38869	FEDL FARM CREB BK CONS DISC 07/09/01 09/19/01	313313LX4	19	919	3.6000	2,000,000.00	1,990,009.44	4,600.00	SUNGRD	-190.56
A 38765	FEDL FARM CREB BK CONS DISC 03/29/01 11/02/01	313313MT1	19	100	4.4200	5,000,920.83	4,954,920.83	76,136.11	SUNGRD	12,012.50
A 38688	FEDL FARM CREB BK CONS DISC 01/26/01 01/24/02	313313SE9	19	9530	4.5416	4,866,172.22	99,0384166667	126,744.44	SUNGRD	35,444.45
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .39% (M)										
					4.4681	12,000,000.00	11,861,085.83	208,080.55		47,456.95
					4.6270	11,605,738.89	98,8423820000			-190.56
A 38699	FEDL HOME LOAN BK CONS DISC 02/07/01 08/08/01	313385KD7	19	9530	4.9250	50,000,000.00	49,964,222.22	1,197,048.61	SUNGRD	12,104.16
A 38705	FEDL HOME LOAN BK CONS DISC 02/14/01 08/08/01	313385KD7	19	100	5.0508	48,755,069.45	99,9284444444	577,500.00	SUNGRD	6,173.61
A 38739	FEDL HOME LOAN BK CONS DISC 03/09/01 08/30/01	313385LBO	19	879	4.6500	24,398,437.50	99,9284444444	74,916.67	SUNGRD	3,125.55
A 38871	FEDL HOME LOAN BK CONS DISC 07/09/01 09/07/01	313385LKO	19	887	4.7569	3,910,100.00	99,7035555556	23,127.78	SUNGRD	-616.67

(REFNKT)
INVESTMENTS OUTSTANDING AS OF 07/31/01
MAJOR KEY IS ICC#
RUN: 08/02/01 00:04:28

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	SECY	INT RATE	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACGR	INT	UNREALIZED GAIN
						SAFE	YTM	TR							PRICE SOURCE UNREALIZED LOSS
A 38895	FEDERAL HOME LOAN DISC NOTES	07/11/01	09/19/01	313385LX2	19	923	3.6100		11,543,000.00		11,485,182.40		24,307.64		-1,099.79
A 38766	FEDL HOME LOAN BK CONS DISC	03/29/01	09/26/01	313385ME3	19	100	4.4400		5,461,974.55		4,971,317.78		77,083.34		5,911.11
A 38784	FEDL HOME LOAN BK CONS DISC	04/09/01	09/26/01	313385ME3	19	906	4.5414		4,888,383.33		4,475,555.56		159,600.00		9,706.67
A 38636	FEDL HOME LOAN BK CONS DISC	12/12/00	09/28/01	313385MG8	19	9801	5.8200		25,000,000.00		24,851,777.78		937,666.66		86,194.45
A 38870	FEDL HOME LOAN BK CONS DISC	07/09/01	10/05/01	313385MP8	19	9007	6.1063		23,827,916.67		95,407,111,111.11		16,100.00		884.72
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 4.92% (M)															
							4.7380		149,543,000.00		149,091,662.68		3,087,350.70		124,100.27
							4.8654		145,881,948.17		99,688,202,000.00		-1,716.46		
A 38872	FEDL HOME LN MTG CORP DISC N	07/09/01	08/28/01	313397K23	19	924	3.6400		15,000,000.00		14,958,600.00		34,883.33		-450.00
A 38896	FMC DISCOUNT NOTES	07/11/01	08/28/01	313397K23	19	000	3.6585		14,924,166.67		99,724,000,000.00		34,119.84		-482.07
A 38897	FMC DISCOUNT NOTES	07/11/01	09/04/01	313397LG4	19	860	3.6578		15,991,011.79		8,968,720.00		19,057.50		-425.00
A 38740	FEDL HOME LN MTG CORP DISC N	03/14/01	09/13/01	313397LR0	19	859	4.6100		8,950,087.50		23,894,506.67		430,266.67		26,660.00
A 38706	FEDL HOME LN MTG CORP DISC N	02/14/01	09/21/01	313397L22	19	9330	4.8800		23,417,580.00		99,560,444,444.44		569,333.34		42,500.00
A 38715	FEDL HOME LN MTG CORP DISC N	02/23/01	09/21/01	313397L22	19	9530	5.0293		24,257,833.33		99,478,666,666.67		425,766.66		32,300.00
A 38721	FEDL HOME LN MTG CORP DISC N	02/27/01	09/21/01	313397L22	19	100	4.7000		19,417,666.67		19,895,733.33		1,011,805.55		72,250.00
A 38722	FEDL HOME LN MTG CORP DISC N	02/27/01	09/21/01	313397L22	19	9530	4.8299		50,000,000.00		49,739,333.33		302,899.83		21,462.50
A 38738	FEDL HOME LN MTG CORP DISC N	03/09/01	09/21/01	313397L22	19	900	4.8193		14,597,441.67		99,478,666,666.67		167,875.00		11,985.00
A 38727	FEDL HOME LN MTG CORP DISC N	03/05/01	09/21/01	313397MC2	19	931	4.6300		8,773,620.00		99,478,666,666.67		191,630.56		14,250.00
A 38742	FEDL HOME LN MTG CORP DISC N	03/13/01	09/28/01	313397MG3	19	100	4.5400		25,000,000.00		24,851,777.78		438,236.11		34,638.89
A 38785	FEDL HOME LN MTG CORP DISC N	04/09/01	10/05/01	313397MP3	19	9003	4.6537		20,378,902.08		99,407,111,111.11		265,366.67		23,833.33
A 38898	FMC DISCOUNT NOTES	07/11/01	10/11/01	313397MW0	19	803	3.6100		19,583,327.08		3,972,132.22		8,423.33		631.11
A 38899	FMC DISCOUNT NOTES	07/11/01	10/11/01	313397MW0	19	928	3.6436		3,963,097.78		99,303,885,555.56		10,529.17		788.89
A 38900	FMC DISCOUNT NOTES	07/11/01	10/11/01	313397MW0	19	9531	3.6436		4,953,872.22		99,303,885,555.56		12,635.00		946.66
A 38873	FEDL HOME LN MTG CORP DISC N	07/09/01	10/24/01	313397NJ6	19	903	3.6436		5,944,646.67		99,303,885,555.56		280.01		
							3.6287		1,978,659.44		99,176,333,333.33				

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR /SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38874	FEDL HOME LN MTG CORP DISC N	07/10/01 11/09/01	313397PA3	19	860	3.5700	25,000,000.00	24,756,944.44	54,541.67	4,861.11
A 38901	FMC DISCOUNT NOTES	07/11/01 11/16/01	313397PH8	19	1901	3.5700	24,697,541.67	99,0277777777	SUNCARD	416.11
A 38716	FEDL HOME LN MTG CORP DISC N	02/23/01 11/19/01	313397EL9	19	929	4.7700	5,000,000.00	98,9597222222	SUNCARD	19,402.78
A 38723	FEDL HOME LN MTG CORP DISC N	02/27/01 12/28/01	313397HB9	19	100	4.9600	4,821,787.50	98,9305555556	SUNCARD	117,958.33
A 38664	FEDL HOME LN MTG CORP DISC N	01/08/01 01/03/02	313397HA6	19	902	4.8500	4,000,000.00	98,5720833333	SUNCARD	24,283.33
A 38687	FEDL HOME LN MTG CORP DISC N	01/26/01 01/03/02	313397HA6	19	930	5.0972	3,806,000.00	98,5188888889	SUNCARD	62,861.11
A 38717	FEDL HOME LN MTG CORP DISC N	02/23/01 01/31/02	313397SM4	19	928	4.7200	5,000,000.00	98,5188888889	SUNCARD	32,279.11
A 38726	FEDL HOME LN MTG CORP DISC N	03/02/01 02/28/02	313397TR2	19	877	4.9416	4,775,800.00	98,2462500000	SUNCARD	104,233.33
A 38734	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	923	4.7468	10,000,000.00	97,9791666667	SUNCARD	191,266.67
A 38735	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	927	4.5300	7,000,000.00	97,9791666667	SUNCARD	63,300.00
A 38736	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	906	4.7315	6,887,115.55	97,828233.33	127,438.89	43,899.77
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	908	4.7315	7,642,417.77	97,9791666667	145,644.45	50,171.11
A 38767	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	908	4.5300	8,000,000.00	97,838233.33	145,644.45	50,171.11
A 38767	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	908	4.7315	7,642,417.77	97,9791666667	SUNCARD	18,814.11
A 38767	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	100	4.3106	2,865,906.69	97,9791666667	SUNCARD	10,081.11
A 38758	FEDL HOME LN MTG CORP DISC N	03/29/01 02/28/02	313397UG4	19	7622	4.4906	1,919,546.67	97,9791666667	SUNCARD	62,840.55
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01 03/15/02	313397UG4	19	920	4.4022	13,000,000.00	97,8241666667	SUNCARD	7,533.89
A 38786	FEDL HOME LN MTG CORP DISC N	04/09/01 03/15/02	313397UG4	19	920	4.0500	12,462,067.22	97,8341666667	SUNCARD	25,650.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT 12.57% (M)										851,399.43
A 38790 BK AMER C/P										-1,357.07
04/11/01 08/14/01										14,986.11
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 1.65% (M)										14,986.11
04/11/01 08/14/01										14,986.11
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 1.65% (M)										14,986.11
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SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 1.65% (M)										14,986.11
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SUBTOTAL (Investment Type) 8										

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN	TR	PAR	SHARES	MARKET VALUE MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
										PRICE	SOURCE	LOSS
A 38876	NEGOTIABLE C.D.'S 07/10/01 08/14/01	06050EVS8	19	9531	3.6900		20,000,000.00		19,999,953.88	45,100.00		
A 38661	BK AMER C.D. 01/03/01 09/11/01	06050EVU6	19	000	3.6900		20,000,000.00		99,999,639,929	SUNWARD		-46.12
A 38662	BK AMER C.D. 01/03/01 09/11/01	06050EVU6	19	100	5.8800		9,795,000.00		9,818,509.25	335,968.50		23,509.25
A 38877	NEGOTIABLE C.D.'S 07/10/01 09/11/01	06050EVT6	19	100	5.8800		20,205,000.00		100,240,012,766	SUNWARD		48,494.58
A 38878	NEGOTIABLE C.D.'S 07/10/01 09/11/01	06050EVT6	19	100	3.6700		15,000,000.00		14,999,548.77	SUNWARD		-451.22
A 38879	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EUV3	19	892	3.6700		15,000,000.00		99,996,918,400	SUNWARD		-451.23
A 38880	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EUV3	19	900	3.6400		5,000,000.00		99,996,918,400	SUNWARD		796.22
A 38881	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EUV3	19	901	3.6400		5,000,000.00		5,000,796.22	SUNWARD		796.22
A 38882	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EUV3	19	925	3.6400		20,000,000.00		100,015,924,877	SUNWARD		796.22
A 38883	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	924	3.6300		20,000,000.00		100,015,924,877	SUNWARD		796.22
A 38884	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	467	3.6300		93,000.00		100,037,727,902	SUNWARD		15.09
A 38885	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	471	3.6300		175,000.00		100,037,727,902	SUNWARD		35.09
A 38886	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	5005	3.6300		1,000,000.00		1,000,377,902	SUNWARD		66.02
A 38887	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	892	3.6300		3,000,000.00		100,037,727,902	SUNWARD		377.28
A 38888	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	924	3.6300		21,692,000.00		3,001,131.84	SUNWARD		1,131.84
A 38889	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	924	3.6300		21,692,000.00		100,037,727,902	SUNWARD		8,183.94
A 38890	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.2500		50,000,000.00		50,186,239.61	SUNWARD		186,239.61
A 38891	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.2500		50,000,000.00		50,199,275.16	SUNWARD		199,275.16
A 38892	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.2500		50,000,000.00		100,398,501,177	SUNWARD		197,563.02
A 38893	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.2000		50,000,000.00		100,398,501,177	SUNWARD		197,563.02
A 38894	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.1000		50,000,000.00		50,157,288.25	SUNWARD		157,288.25
A 38895	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.0800		44,000,000.00		44,000,000.00	SUNWARD		134,567.91
A 38896	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.2700		50,000,000.00		100,305,836,154	SUNWARD		223,886.28
A 38897	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.2700		50,000,000.00		50,223,886.28	SUNWARD		223,886.28
A 38898	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.1000		50,000,000.00		100,447,715,529	SUNWARD		172,885.24
A 38899	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	4.1000		50,000,000.00		50,172,885.24	SUNWARD		172,885.24
A 38900	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	50	3.8000		10,000,000.00		10,013,398.20	SUNWARD		13,398.20
A 38901	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38902	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38903	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38904	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38905	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38906	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38907	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38908	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38909	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38910	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38911	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38912	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38913	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38914	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38915	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38916	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38917	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38918	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38919	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38920	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38921	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38922	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38923	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38924	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38925	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38926	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38927	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38928	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38929	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38930	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38931	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38932	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38933	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38934	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38935	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38936	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38937	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38938	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38939	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38940	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38941	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38942	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38943	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38944	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38945	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38946	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38947	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38948	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	100	3.8000		10,000,000.00		100,133,981,956	SUNWARD		13,398.20
A 38949	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19									

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
ADMINISTRATIVE SERVICES DIVISION

1997) and (2) the impact of the

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INVESTMENTS OUTSTANDING AS OF 07/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE	PAR/SHARES	MARKET VALUE	MARKET PRICE	CURR ACQR	INT UNREALIZED	GAIN
A 38833	PUBLIC TIME (COLL)				19	858	3.3900	1,000,000.00	984,742.50		3,013.33		
	05/25/01 01/01/02				41	000	3.3900	1,000,000.00	98,47425000000			-15,257.50	
SUBTOTAL	(Investment Type)	1010	PUBLIC TIME DE	.03%(M)									
							3.3900	1,000,000.00	984,742.50		3,013.33		
							3.3900	1,000,000.00	98,47425000000			-15,257.50	
							3.3900	1,000,000.00					.00
												28,970.07	.08
												-26,846.01	
	GRAND TOTAL												
							4.8274	29866115.77					

INVEST	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	TRDNM YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A	38707 UNITED STATES TREAS BILL	912795G08	9530	08/16/01	02/15/01	000	4.85	4.946	97.561	20,000,000.00	19,512,138.8
A	38709 UNITED STATES TREAS BILL	912795G08	9906	08/16/01	02/21/01	000	4.740	4.852	97.683	4,000,000.00	3,907,306.6
A	38807 UNITED STATES TREAS BILL	912795G08	100	08/16/01	07/31/01	000	3.585	3.591	99.841	50,000,000.00	43,920,333.3
A	38808 UNITED STATES TREAS BILL	912795G08	100	08/16/01	07/31/01	000	3.585	3.591	99.841	50,000,000.00	43,920,333.3
A	38902 UNITED STATES TREAS BILL	912795H43	100	10/18/01	07/24/01	000	3.455	3.464	99.115	20,000,000.00	19,834,327.7
A	38910 UNITED STATES TREAS BILL	912795H56	928	11/29/01	02/21/01	000	4.455	4.723	96.445	14,000,000.00	13,502,329.7
A	38903 UNITED STATES TREAS BILL	912795J06	9904	01/17/02	07/24/01	000	3.415	3.473	98.321	14,000,000.00	13,764,954.1
A	38904 UNITED STATES TREAS BILL	912795J06	877	01/17/02	07/24/01	000	3.415	3.473	98.321	6,000,000.00	5,757,556.5
SUBTOTAL (Investment Type) 11 TREASURY BILLS				5.90%(C)			3.789	3.830	99.023	178,000,000.00	176,261,471.3
A	35192 T NOTE (97.8)	912827B92	100	08/31/01	08/31/96	000	7.875	8.565	97.241	7,000,000.00	6,806,890.6
A	35213 T NOTE (99.27)	912827B29	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.2
A	35214 T NOTE (99.27)	912827B29	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.2
A	35215 T NOTE (99.27)	912827B29	100	08/31/01	09/03/96	000	6.500	6.780	98.828	5,000,000.00	4,941,406.2
A	35234 T NOTE (97.11)	912827J29	100	08/31/01	09/03/96	000	6.500	7.152	97.304	5,000,000.00	4,865,176.6
A	37786 T NOTE (99.26)	912827B53	100	08/31/01	08/31/99	000	5.300	5.613	99.789	5,000,000.00	4,980,453.1
A	37787 T NOTE (99.30)	912827B53	100	08/31/01	08/31/99	000	5.300	5.550	99.907	10,000,000.00	9,970,700.0
A	37788 T NOTE (99.233)	912827B53	100	08/31/01	08/31/99	000	5.500	5.647	99.727	10,000,000.00	9,972,656.2
A	37789 T NOTE (99.21)	912827B53	100	08/31/01	08/31/99	000	5.500	5.684	99.668	5,000,000.00	4,982,421.8
A	37790 T NOTE (99.30)	912827B53	100	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,991,600.0
A	37791 T NOTE (99.21)	912827B53	100	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,991,600.0
A	37792 T NOTE (99.21)	912827B53	100	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,982,421.8
A	37793 T NOTE (99.21)	912827B53	100	08/31/01	08/31/99	000	5.500	5.688	99.668	10,000,000.00	9,992,620.0
A	37794 T NOTE (99.30)	912827B53	9530	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,982,421.8
A	37795 T NOTE (99.21)	912827B53	9530	08/31/01	08/31/99	000	5.500	5.545	99.916	5,000,000.00	4,982,421.8
A	37796 T NOTE (99.14)	912827B53	931	08/31/01	12/14/00	000	5.500	6.020	99.414	45,000,000.00	44,736,328.1
A	37797 T NOTE (99.21)	912827B53	931	08/31/01	12/14/00	000	5.500	6.020	99.414	45,000,000.00	44,736,328.1
A	37798 T NOTE (99.26)	912827B53	100	08/31/01	12/21/00	000	5.500	5.796	99.852	45,000,000.00	44,906,935.9
A	37799 T NOTE (99.26)	912827B53	100	08/31/01	12/21/00	000	5.500	5.713	99.852	45,000,000.00	44,906,935.9
A	38656 T NOTE (99.26)	912827B53	100	08/31/01	12/28/00	000	5.500	5.713	99.852	25,000,000.00	25,946,218.7
A	38658 T NOTE (99.26)	912827B53	100	08/31/01	12/28/00	000	5.875	6.091	99.805	25,000,000.00	25,946,218.7
TREAS NTFS											
A	37994 T NOTE (99.23)	912827J25	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.3
A	37995 T NOTE (99.23)	912827J25	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.3
A	35462 T NOTE	912827J261	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.5
A	35521 T NOTE (98.10)	912827J261	100	12/31/02	01/31/97	000	6.250	6.654	98.307	20,000,000.00	19,616,688.7
A	35523 T NOTE (99.11)	912827J266	100	01/31/02	01/31/97	000	6.250	6.405	99.328	6,000,000.00	5,959,887.5
A	35524 T NOTE (99.25)	912827J266	100	01/31/02	01/31/97	000	6.250	6.405	99.328	6,000,000.00	5,959,887.5
A	35526 T NOTE (99.16)	912827J266	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,945,437.5
A	35527 T NOTE (99.16)	912827J266	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,945,437.5
A	35528 T NOTE (99.16)	912827J266	100	01/31/02	01/31/97	000	6.250	6.370	99.482	10,000,000.00	9,945,437.5
A	35529 T NOTE (99.16)	912827J266	100	01/31/02	01/31/97	000	6.250	6.370	99.482	10,000,000.00	9,945,437.5
A	38096 T NOTE (99.18)	912827J586	100	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.0
A	38097 T NOTE (99.25)	912827J586	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.0
A	38098 T NOTE (99.25)	912827J586	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.0
A	38099 T NOTE (99.18)	912827J586	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.0
A	38100 T NOTE (99.25)	912827J586	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.0
A	38101 T NOTE (99.18)	912827J586	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.0

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURR RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 35724 T	NOTE (99.16)	912827520	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374 T	NOTE (99.16)	912827527	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38375 T	NOTE (99.16)	912827527	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38376 T	NOTE (99.16)	912827527	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 36594 T	NOTE (99.16)	912827485	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36595 T	NOTE (99.16)	912827485	100	03/31/03	03/31/98	000	5.500	5.616	99.500	8,650,000.00	8,650,732.50
A 36596 T	NOTE (99.16)	912827485	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36597 T	NOTE (99.16)	912827485	3051	06/30/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00
A 38856 T	NOTE (99.7)	912827620	1	06/30/03	07/02/01	000	3.875	4.284	99.248	10,000,000.00	9,924,762.23
A 38857 T	NOTE (99.7)	912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38858 T	NOTE (99.7)	912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38861 T	NOTE (99.135)	912827620	100	06/30/03	07/02/01	000	3.875	4.187	99.509	15,000,000.00	14,926,324.73
A 38862 T	NOTE (99.135)	912827620	100	06/30/03	07/02/01	000	3.875	4.182	99.517	20,000,000.00	19,903,328.80
A 33942 T	NOTE (88.20)	912827403	2535	08/15/03	09/27/94	000	5.785	7.520	88.625	5,000.00	4,431.25
A 38616 T	NOTE (99.26)	912827403	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,366,359.38
A 38792 T	NOTE (99.23)	912827403	100	11/15/03	04/11/01	000	4.250	4.368	99.187	20,000,000.00	19,942,187.50
A 38822 T	NOTE (99.16)	912827403	100	11/15/03	05/15/01	000	4.250	4.474	99.477	50,000,000.00	49,738,281.25
A 38823 T	NOTE (99.15)	912827403	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25,000,000.00	24,865,234.38
A 38824 T	NOTE (99.15)	912827403	100	11/15/03	05/16/01	000	4.250	4.481	99.472	20,000,000.00	19,894,497.28
A 38825 T	NOTE (99.11)	912827403	100	11/15/03	05/18/01	000	4.250	4.531	99.378	20,000,000.00	19,875,679.35
A 38828 T	NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.431	30,000,000.00	29,847,248.64
A 38829 T	NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.505	99.491	15,000,000.00	14,923,624.33
A 38830 T	NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.505	99.499	15,000,000.00	14,924,796.20
A 38831 T	NOTE (99.12)	912827403	100	11/15/03	05/23/01	000	4.250	4.526	99.452	15,000,000.00	14,917,764.95
A 38832 T	NOTE (99.10)	912827403	100	11/15/03	05/25/01	000	4.250	4.553	99.412	20,000,000.00	19,882,472.83
A 38841 T	NOTE (99.20)	912827403	100	11/15/03	06/04/01	000	4.250	4.426	99.825	15,000,000.00	14,973,709.24
A 38843 T	NOTE (99.10)	912827403	100	11/15/03	06/04/01	000	4.250	4.414	99.852	25,000,000.00	24,963,018.01
A 37378 T	NOTE (99.12)	912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.372	15,000,000.00	14,950,781.25
A 37379 T	NOTE (99.12)	912827546	100	02/15/04	02/16/99	000	4.750	4.892	99.315	15,000,000.00	14,906,250.00
A 38473 T	NOTE (95.27)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474 T	NOTE (95.27)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T	NOTE (95.27)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476 T	NOTE (95.18)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T	NOTE (95.27)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38708 T	NOTE (99.11)	912827546	100	02/15/04	02/16/01	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 38718 T	NOTE (99.26)	912827546	100	02/15/04	02/23/01	000	4.750	4.924	99.302	29,802,332.53	29,802,373.96
A 38764 T	NOTE (100.21)	912827546	100	02/15/04	03/29/01	000	4.750	4.515	101.176	18,000,000.00	17,982,332.53
A 38794 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.487	101.475	10,000,000.00	10,147,479.28
A 38795 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.487	101.475	10,000,000.00	10,147,479.28
A 38796 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.484	101.483	10,000,000.00	10,146,260.53
A 38797 T	NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.487	101.475	10,000,000.00	10,147,479.28
A 38799 T	NOTE (100.12)	912827546	100	02/15/04	04/16/01	000	4.750	4.522	101.381	10,000,000.00	10,138,479.28
A 38803 T	NOTE (100.12)	912827546	100	02/15/04	04/17/01	000	4.750	4.611	101.160	25,000,000.00	25,289,947.34
A 38805 T	NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.576	101.429	25,000,000.00	25,357,597.16
A 38806 T	NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.585	101.406	25,000,000.00	25,351,497.76
A 38807 T	NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.582	101.414	25,000,000.00	25,353,250.89
A 37949 T	NOTE (99.17)	912827546	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00

INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38273	T NOTE (99.22)	91282755F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	91282755F5	100	05/15/04	05/10/00	000	5.250	6.793	94.672	10,000,000.00	9,465,625.00
A 38275	T NOTE (99.22)	91282755F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	91282755F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	18,934,375.00
A 38277	T NOTE (101.30)	91282755F5	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES											
				44.44%(C)			5.121	5.406	99.409	1,335,005,000.00	1,327,114,914.33
A 38842	FEDERAL HOME LOAN BANK	3133MFC013	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38843	FEDERAL HOME LN BKS	3133MFC017	100	06/28/02	06/28/01	000	4.030	4.030	100.000	9,600,000.00	9,600,000.00
A 38853	FEDERAL HOME LN BKS	3133MFC087	100	06/28/02	06/28/01	000	4.030	4.030	100.000	29,000,000.00	29,000,000.00
A 38854	FEDERAL HOME LN BKS	3133MFC087	901	06/28/02	06/28/01	000	4.030	4.030	100.000	8,000,000.00	8,000,000.00
A 38855	FEDERAL HOME LN BKS	3133MFC087	9902	06/28/02	06/28/01	000	4.030	4.030	100.000	3,400,000.00	3,400,000.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK											
				2.51%(C)			4.020	4.029	99.992	75,000,000.00	74,993,750.00
A 38844	FEDERAL NATL MTG ASSN	3135MFC01	100	05/23/03	06/05/01	000	4.700	4.700	100.157	20,000,000.00	20,031,333.33
A 38845	FEDERAL NATL MTG ASSN	3135MFC01	100	05/23/03	06/05/01	000	4.700	4.700	100.157	14,000,000.00	14,021,933.33
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTGAGE											
				1.14%(C)			4.700	4.700	100.157	34,000,000.00	34,053,266.66
A 38909	FEDERAL NATL MTG ASSN DI	3135B9JX2	100	08/02/01	07/31/01	000	3.620	3.621	99.980	50,000,000.00	49,989,944.44
A 38910	FEDERAL NATL MTG ASSN DI	3135B9JX2	100	08/02/01	07/31/01	000	3.620	3.621	99.980	50,000,000.00	49,989,944.44
A 38911	FEDERAL NATL MTG ASSN DI	3135B9JX2	100	10/05/01	10/18/00	000	6.110	6.488	94.026	5,000,000.00	4,701,288.89
A 38912	FEDERAL NATL MTG ASSN DI	3135B9JX2	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00	18,806,133.33
A 38913	FEDERAL NATL MTG ASSN DI	3135B9JX2	926	10/05/01	01/26/01	000	4.970	5.149	96.521	2,500,000.00	2,413,025.00
A 38914	FEDERAL NATL MTG ASSN DI	3135B9JX2	930	11/02/01	12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38915	FEDERAL NATL MTG ASSN DI	3135B9JX2	9904	11/02/01	04/09/01	000	4.180	4.283	97.587	15,000,000.00	14,639,435.00
A 38916	FEDERAL NATL MTG ASSN DI	3135B9JX2	9902	11/02/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38917	FEDERAL NATL MTG ASSN DI	3135B9JX2	9530	11/30/01	12/11/00	000	5.720	6.061	94.375	25,000,000.00	23,592,833.33
A 38918	FEDERAL NATL MTG ASSN DI	3135B9JX2	907	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,643,022.22
A 38919	FEDERAL NATL MTG ASSN DI	3135B9JX2	917	11/30/01	01/08/01	000	4.900	5.128	95.563	7,000,000.00	6,689,394.44
A 38920	FEDERAL NATL MTG ASSN DI	3135B9JX2	924	12/28/01	01/26/01	000	4.910	5.146	95.417	15,000,000.00	14,312,600.00
A 38921	FEDERAL NATL MTG ASSN DI	3135B9JX2	100	12/28/01	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,028,888.89
A 38922	FEDERAL NATL MTG ASSN DI	3135B9JX2	926	02/08/02	04/09/01	000	4.530	4.280	96.501	6,000,000.00	5,790,058.33
A 38923	FEDERAL NATL MTG ASSN DI	3135B9JX2	918	02/08/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38924	FEDERAL NATL MTG ASSN DI	3135B9JX2	907	02/08/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38925	FEDERAL NATL MTG ASSN DI	3135B9JX2	904	02/08/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38926	FEDERAL NATL MTG ASSN DI	3135B9JX2	903	02/08/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38927	FEDERAL NATL MTG ASSN DI	3135B9JX2	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56
SUBTOTAL (Investment Type) 41 FMA DISCOUNT NOTES											
				8.62%(C)			4.562	4.720	97.103	265,275,000.00	257,590,989.53
A 38869	FEDL FARM CRED BK CONS D	3133131X4	919	09/19/01	07/09/01	000	3.600	3.626	99.280	2,000,000.00	1,985,600.00

(SIRFT)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FISCER)	PURCHASE DATE	SAF/PURP	CUPN RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38765	FEDL FARM CRED BK CONS D	313313MT1	100	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00	4,866,172.22
A 38688	FEDL FARM CRED BK CONS D	313313SM9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO .39%(C)											
							4.468	4.627	96.714	12,000,000.00	11,605,738.89
A 38699	FEDL HOME LOAN BK CONS D	313385KD7	9530	08/08/01	02/07/01	000	4.925	5.051	97.510	50,000,000.00	48,755,069.45
A 38705	FEDL HOME LOAN BK CONS D	313385KD7	100	08/08/01	02/14/01	000	4.950	5.072	97.554	25,000,000.00	24,398,437.50
A 38739	FEDL HOME LOAN BK CONS D	313385LKD	879	08/30/01	03/19/01	000	4.950	5.072	97.554	4,000,000.00	3,910,100.00
A 38871	FEDL HOME LOAN BK CONS D	313385LKD	887	09/07/01	07/09/01	000	3.620	3.642	99.397	10,000,000.00	9,939,966.67
A 38895	FEDL HOME LOAN BK CONS D	313385LKD	923	03/19/01	07/11/01	000	3.610	3.636	99.298	11,543,000.00	11,461,974.55
A 38766	FEDL HOME LOAN BK CONS D	313385ME3	100	09/26/01	03/29/01	000	4.440	4.541	97.768	5,000,000.00	4,888,383.33
A 38764	FEDL HOME LOAN BK CONS D	313385ME3	9906	09/26/01	04/09/01	000	4.200	4.285	98.017	12,000,000.00	11,762,000.00
A 38636	FEDL HOME LOAN BK CONS D	313385M8	9901	09/28/01	12/12/00	000	5.820	6.106	99.312	25,000,000.00	23,827,916.67
A 38870	FEDL HOME LOAN BK CONS D	313385M8	9907	10/05/01	07/09/01	000	3.600	3.632	99.120	7,000,000.00	6,938,400.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 4.88%(C)											
							4.738	4.865	97.552	149,543,000.00	145,881,948.17
A 38872	FEDL HOME LN MTG CORP DI	313337K23	924	08/28/01	07/09/01	000	3.640	3.658	99.484	15,000,000.00	14,924,166.67
A 38896	FMC DISCOUNT NOTES	313337K23	9615	08/28/01	07/11/01	000	3.640	3.658	99.515	15,000,000.00	15,991,011.79
A 38897	FMC DISCOUNT NOTES	313337K23	8650	09/04/01	07/11/01	000	3.630	3.650	99.445	16,069,000.00	16,950,087.50
A 38740	FEDL HOME LN MTG CORP DI	3133397L2	859	09/21/01	02/14/01	000	4.610	4.721	97.657	24,000,000.00	23,437,580.00
A 38760	FEDL HOME LN MTG CORP DI	3133397L2	9530	09/21/01	02/14/01	000	4.880	5.029	97.031	25,000,000.00	24,257,833.33
A 38715	FEDL HOME LN MTG CORP DI	3133397L2	9530	09/21/01	02/23/01	000	4.820	4.959	97.188	20,000,000.00	19,437,666.67
A 38721	FEDL HOME LN MTG CORP DI	3133397L2	100	09/21/01	02/27/01	000	4.700	4.830	97.311	50,000,000.00	48,655,277.78
A 38728	FEDL HOME LN MTG CORP DI	3133397L2	9530	09/21/01	02/27/01	000	4.620	4.739	97.316	15,000,000.00	14,597,441.67
A 38727	FEDL HOME LN MTG CORP DI	3133397L2	900	09/21/01	03/09/01	000	4.630	4.754	97.389	9,000,000.00	8,773,620.00
A 38727	FEDL HOME LN MTG CORP DI	3133397L2	931	09/24/01	03/05/01	000	4.540	4.656	97.516	25,000,000.00	24,378,902.48
A 38725	FEDL HOME LN MTG CORP DI	3133397M3	100	09/28/01	03/15/01	000	4.630	4.754	97.516	25,000,000.00	24,378,902.48
A 38725	FEDL HOME LN MTG CORP DI	3133397M3	9903	10/05/01	04/09/01	000	4.130	4.279	97.917	20,000,000.00	19,583,327.78
A 38898	FMC DISCOUNT NOTES	3133397M0	803	10/11/01	07/11/01	000	3.610	3.644	99.077	4,000,000.00	3,963,097.78
A 38899	FMC DISCOUNT NOTES	3133397M0	928	10/11/01	07/11/01	000	3.610	3.644	99.077	5,000,000.00	4,953,862.22
A 38900	FMC DISCOUNT NOTES	3133397M0	9531	10/11/01	07/11/01	000	3.610	3.644	99.077	6,000,000.00	5,944,666.67
A 38873	FEDL HOME LN MTG CORP DI	3133397N6	903	10/24/01	07/09/01	000	3.590	3.629	98.933	2,000,000.00	1,978,689.44
A 38874	FEDL HOME LN MTG CORP DI	3133397N6	860	11/09/01	07/11/01	000	3.570	3.614	98.790	25,000,000.00	24,697,541.67
A 38901	FMC DISCOUNT NOTES	3133397P8	1901	11/16/01	07/11/01	000	3.570	3.616	98.731	2,000,000.00	1,974,613.33
A 38716	FEDL HOME LN MTG CORP DI	3133397P9	929	11/19/01	02/23/01	000	4.770	4.946	96.146	5,000,000.00	4,821,787.50
A 38723	FEDL HOME LN MTG CORP DI	3133397R6	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00
A 38664	FEDL HOME LN MTG CORP DI	3133397R6	902	01/03/02	01/26/01	000	4.850	5.097	95.135	4,000,000.00	3,806,000.00
A 38672	FEDL HOME LN MTG CORP DI	3133397R6	9530	01/03/02	01/26/01	000	4.900	5.139	95.150	10,000,000.00	9,534,500.00
A 38717	FEDL HOME LN MTG CORP DI	3133397S4	928	01/31/02	02/23/01	000	4.720	4.942	95.416	5,000,000.00	4,775,800.00
A 38726	FEDL HOME LN MTG CORP DI	3133397S4	877	02/28/02	03/02/01	000	4.530	4.747	95.462	10,000,000.00	9,543,225.00
A 38734	FEDL HOME LN MTG CORP DI	3133397S2	923	02/28/02	03/09/01	000	4.500	4.731	95.530	7,000,000.00	6,687,115.55
A 38734	FEDL HOME LN MTG CORP DI	3133397S2	927	02/28/02	03/09/01	000	4.550	4.731	95.530	8,000,000.00	7,642,417.77
A 38737	FEDL HOME LN MTG CORP DI	3133397R2	906	02/28/02	03/09/01	000	4.550	4.731	95.530	8,000,000.00	7,642,417.77
A 38737	FEDL HOME LN MTG CORP DI	3133397R2	908	02/28/02	03/09/01	000	4.550	4.731	95.530	3,000,000.00	2,865,906.69

INVT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	PURP	CURN YIELD	TRDNG PRICE	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
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SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 12.52%(C)

4.392 4.515 97.351 384,069,000.00 373,893,550.69

A 38790 BK AMER C/P 0660P0VE0 100 08/14/01 04/11/01 000 4.490 4.561 98.441 50,000,000.00 49,220,486.11

SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 1.65%(C) 4.490 4.561 98.441 50,000,000.00 49,220,486.11

A 38846 BK AMER C.D.	06050EXK5	804 08/14/01 06/13/01	000	3.800	3.800	100.000	15,000,000.00	15,000,000.00			
A 38847 BK AMER C.D.	06050EXK5	805 08/14/01 06/13/01	000	3.800	3.800	100.000	20,000,000.00	20,000,000.00			
A 38875 NEGOTIABLE C.D.'S	06050EXS8	860 08/14/01 07/10/01	000	3.690	3.690	100.000	10,000,000.00	10,000,000.00			
A 38876 NEGOTIABLE C.D.'S	06050EXS8	9531 08/14/01 07/10/01	000	3.690	3.690	100.000	20,000,000.00	20,000,000.00			
A 38862 BK AMER C.D.	06050EXU6	1 09/11/01 01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00			
A 38867 BK AMER C.D.	06050EXU6	100 09/11/01 01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00			
A 38877 NEGOTIABLE C.D.'S	06050EXU6	100 09/11/01 07/10/01	000	3.670	3.670	100.000	15,000,000.00	15,000,000.00			
A 38878 NEGOTIABLE C.D.'S	06050EXU6	892 09/11/01 07/10/01	000	3.670	3.670	100.000	15,000,000.00	15,000,000.00			
A 38880 NEGOTIABLE C.D.'S	06050EXU3	900 10/09/01 07/10/01	000	3.640	3.640	100.000	5,000,000.00	5,000,000.00			
A 38881 NEGOTIABLE C.D.'S	06050EXU3	901 10/09/01 07/10/01	000	3.640	3.640	100.000	5,000,000.00	5,000,000.00			
A 38882 NEGOTIABLE C.D.'S	06050EXU3	925 10/09/01 07/10/01	000	3.640	3.640	100.000	20,000,000.00	20,000,000.00			
A 38883 NEGOTIABLE C.D.'S	06050EXU3	924 11/20/01 07/10/01	000	3.630	3.630	100.000	40,000.00	40,000.00			
A 38884 NEGOTIABLE C.D.'S	06050EXU3	467 11/20/01 07/10/01	000	3.630	3.630	100.000	93,000.00	93,000.00			
A 38885 NEGOTIABLE C.D.'S	06050EXU3	471 11/20/01 07/10/01	000	3.630	3.630	100.000	175,000.00	175,000.00			
A 38886 NEGOTIABLE C.D.'S	06050EXU3	5005 11/20/01 07/10/01	000	3.630	3.630	100.000	1,000,000.00	1,000,000.00			
A 38887 NEGOTIABLE C.D.'S	06050EXU3	892 11/20/01 07/10/01	000	3.630	3.630	100.000	3,000,000.00	3,000,000.00			
A 38888 NEGOTIABLE C.D.'S	06050EXU3	924 11/20/01 07/10/01	000	3.630	3.630	100.000	21,692,000.00	21,692,000.00			
A 38889 NEGOTIABLE C.D.'S	06050EXU3	924 11/20/01 07/10/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00			
A 38890 BK AMER C.D.	06050EXU4	100 02/12/02 05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00			
A 38891 BK AMER C.D.	06050EXU4	100 03/12/02 05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.00			
A 38812 BK AMER C.D.	06050EXU2	100 03/01/02 05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00			
A 38814 BK AMER C.D.	06050EXU2	100 05/06/02 05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.00			
A 38820 BK AMER C.D.	06050EXU7	100 05/07/02 05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00			
A 38813 BK AMER C.D.	06050EXU0	100 05/29/02 05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00			
A 38815 BK AMER C.D.	06050EXU0	50 07/01/02 07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00			
A 38911 BK AMER C.D.	06050EXU1										

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 17.91%(C) 4.130 4.130 100.000 535,000,000.00 535,000,000.00

A 38833 PUBLIC TIME (COLL) 858 01/01/02 05/25/01 000 3.390 3.390 100.000 1,000,000.00 1,000,000.00

SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT .03%(C) 3.390 3.390 100.000 1,000,000.00 1,000,000.00

(SIRFT)

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487PAGE: 6
RUN: 08/02/01 00:04:07INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 7/31/01

MAJOR SORT KEY IS ICC#

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
	REPORT TOTALS										
	ASSETS										
	FIXED						4.661	4.827	98.931	3,018,892,000.00	2,986,616,115.77

(SIRPT)

1

[illegible]

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/01 TO 07/31/01
SETTLEMENT DATE BASIS
28 FUNDS

PAGE: 1
RUN: 08/02/01 00:03:57

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35521	T NOTE (98.10)	19	01/31/02	07/31/01	INTR	6.250		-625,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.654			625,000.00
35523	T NOTE (99.11)	19	01/31/02	07/31/01	INTR	6.250		-187,500.00	
		07/31/01	08/01/01	07/31/01	INTR	6.409			187,500.00
35524	T NOTE (99.25)	19	01/31/02	07/31/01	INTR	6.250		-156,250.00	
		07/31/01	08/01/01	07/31/01	INTR	6.305			156,250.00
35526	T NOTE (99.16)	19	01/31/02	07/31/01	INTR	6.250		-312,500.00	
		07/31/01	08/01/01	07/31/01	INTR	6.372			312,500.00
35527	T NOTE (99.16)	19	01/31/02	07/31/01	INTR	6.250		-312,500.00	
		07/31/01	08/01/01	07/31/01	INTR	6.351			312,500.00
35528	T NOTE (99.16)	19	01/31/02	07/31/01	INTR	6.250		-312,500.00	
		07/31/01	08/01/01	07/31/01	INTR	6.370			312,500.00
38096	T NOTE (99.18)	19	01/31/02	07/31/01	INTR	6.375		-255,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.616			255,000.00
38097	T NOTE (99.25)	19	01/31/02	07/31/01	INTR	6.375		-255,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.506			255,000.00
38098	T NOTE (99.25)	19	01/31/02	07/31/01	INTR	6.375		-255,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.306			255,000.00
38099	T NOTE (99.18)	19	01/31/02	07/31/01	INTR	6.375		-255,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.612			255,000.00
38100	T NOTE (99.25)	19	01/31/02	07/31/01	INTR	6.375		-255,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.502			255,000.00
38101	T NOTE (99.18)	19	01/31/02	07/31/01	INTR	6.375		-255,000.00	
		07/31/01	08/01/01	07/31/01	INTR	6.612			255,000.00
38603	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-40,000.00	
		08/01/01	07/18/01			6.570		-1,752.00	
38604	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-40,000.00	
		08/01/01	07/18/01			6.570		-4,073.40	
38605	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-93,000.00	
		08/01/01	07/18/01			6.570		-175,000.00	
38606	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-175,000.00	
		08/01/01	07/18/01			6.570		-7,665.00	
38607	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-3,000,000.00	
		08/01/01	07/18/01			6.570		-131,400.00	
38608	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-2,000,000.00	
		08/01/01	07/18/01			6.570		-87,600.00	
38609	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-1,000,000.00	
		08/01/01	07/18/01			6.570		-43,800.00	
38610	BK AMER C.D.	19	08/01/01	07/18/01	MAT	6.570		-4,000,000.00	
		08/01/01	07/18/01			6.570		-175,200.00	
38638	T NOTE (99.22)	19	08/01/01	07/31/01	AMRT	6.570		-31,692,000.00	
		08/01/01	07/31/01			6.000		-1,388,109.60	
		40	08/01/01	07/31/01	MAT	6.000		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	
						5.500		-50,000,000.00	
						5.500		-1,375,000.00	
						5.500		-156,250.00	
						5.500		-1,375,000.00	
						5.500		-50,000,000.00	

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/01 TO 07/31/01
 SETTLEMENT DATE BASIS
 28 FUNDS

PAGE: 2
 RUN: 08/02/01 00:03:57

INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/ SETTLE	TXN TYP	CUPON YIELD	PAR VALUE	BOOK FREM / (DISC)	VALUE	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
MEMO		CASH	DATE	/ENTRY				ORIGINAL				
38668	FEDL HOME LOAN BK CONS	19	40	07/06/01	07/06/01	MAT	5.100	-45,000,000.00	-43,858,875.00	-1,141,125.00		45,000,000.00
				08/01/01	07/06/01		5.233					
38676	FEDL HOME LOAN BK CONS	19	40	07/11/01	07/11/01	MAT	5.170	-15,000,000.00	-14,623,020.83	-376,979.17		15,000,000.00
				08/01/01	07/11/01		5.303					
38686	FEDL HOME LOAN BK CONS	19	40	07/20/01	07/02/01	SALE	5.120	-8,000,000.00	-7,800,888.89	-178,631.11		-5,600.00
				07/06/01	07/02/01		5.251		199,111.11			7,985,120.00
38689	FEDL HOME LOAN BK CONS	19	40	07/18/01	07/18/01	MAT	5.120	-11,000,000.00	-10,729,351.11	-270,648.89		11,000,000.00
				08/01/01	07/18/01		5.249					
38691	FEDERAL NTLT MTG ASSN	19	40	07/05/01	07/05/01	MAT	4.945	-15,000,000.00	-14,690,937.50	-309,062.50		15,000,000.00
				08/01/01	07/05/01		5.049					
38724	BK AMER C.D.	19	40	07/03/01	07/03/01	MAT	4.920	-9,600,000.00	-9,600,000.00	-161,376.00		9,761,376.00
				08/01/01	07/03/01		4.920	-15,400,000.00	-15,400,000.00	-258,874.00		15,658,874.00
38725	BK AMER C.D.	19	40	07/03/01	07/03/01	MAT	4.520	-50,000,000.00	-49,237,500.00	-681,250.00		14,805.56
38744	FEDL HOME LN MTG CORP	19	40	07/23/01	07/10/01	SALE	4.570	-21,500,000.00	-21,742,500.00	-251,096.11		49,933,555.56
				07/09/01	07/10/01		4.570					
38772	FEDL HOME LN MTG CORP	19	40	07/05/01	07/05/01	MAT	4.570	-21,500,000.00	-21,742,500.00	-251,096.11		21,500,000.00
				08/01/01	07/05/01		4.624					
38773	T NOTE (99.28)	19	40	11/15/03	07/11/01	SALE	4.250	-20,000,000.00	-19,970,312.50	-131,657.61		-21,875.00
				07/10/01	07/11/01		4.309		29,687.50			20,123,845.11
38777	FEDL HOME LN MTG CORP	19	40	07/05/01	07/05/01	MAT	4.570	-5,000,000.00	-4,941,605.56	-58,394.44		5,000,000.00
				08/01/01	07/05/01		4.570	-50,000,000.00	-49,422,402.78	-577,597.22		50,000,000.00
38788	BK AMER C/P	19	40	07/10/01	07/10/01	MAT	4.623	-20,000,000.00	-19,939,062.50	-177,853.26		-159,375.02
				08/01/01	07/10/01		4.374		60,937.50			20,276,220.78
38791	T NOTE (99.23)	19	40	11/15/03	07/31/01	SALE	4.374	-2,500,000.00	-2,500,000.00	-23,450.00		2,523,450.00
				07/30/01	07/31/01		4.020					
38818	BK AMER C.D.	19	40	07/31/01	07/31/01	MAT	4.020	-47,500,000.00	-47,500,000.00	-445,550.00		47,945,550.00
				08/01/01	07/31/01		4.020	-20,000,000.00	-19,987,500.00	-131,657.61		4,687.50
38819	BK AMER C.D.	19	40	07/31/01	07/31/01	MAT	4.250	-14,000,000.00	-13,945,555.00	-54,445.00		14,000,000.00
				08/01/01	07/31/01		4.016					
38821	T NOTE (99.30)	19	40	11/15/03	07/11/01	SALE	4.276	-5,000,000.00	-4,980,555.00	-19,445.00		5,000,000.00
				07/10/01	07/11/01		4.016					
38834	WELLS FARGO C/P	19	41	07/06/01	07/06/01	MAT	4.000	-10,000,000.00	-9,961,111.00	-38,889.00		10,000,000.00
				08/01/01	07/06/01		4.016					
38835	WELLS FARGO C/P	19	41	07/06/01	07/06/01	MAT	4.000	-5,000,000.00	-4,980,555.00	-19,445.00		5,000,000.00
				08/01/01	07/06/01		4.016					
38836	WELLS FARGO C/P	19	41	07/06/01	07/06/01	MAT	4.000	-5,000,000.00	-4,980,555.00	-19,445.00		5,000,000.00
				08/01/01	07/06/01		4.016					
38837	WELLS FARGO C/P	19	41	07/06/01	07/06/01	MAT	4.000	-5,000,000.00	-4,980,555.00	-19,445.00		5,000,000.00
				08/01/01	07/06/01		4.016					
38838	WELLS FARGO C/P	19	41	07/06/01	07/06/01	MAT	4.000	-2,000,000.00	-1,992,222.00	-7,778.00		2,000,000.00
				08/01/01	07/06/01		4.016					
38839	WELLS FARGO C/P	19	41	07/06/01	07/06/01	MAT	4.000	-14,000,000.00	-13,945,557.56	-54,442.44		14,000,000.00
				08/01/01	07/06/01		4.016					

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INVSMT NO.	DESCRIPTION/POOL MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN YIELD	COMPN	PAR VALUE ORIGINAL FACE	PREM / (DISC)	(INTEREST AMORT/(ACCRET))	(GAIN/LOSS SETTLEMENT)
38848	FEDERAL NATL MTG ASSN	19	40	07/18/01	07/18/01	MAT	3,650	-44,100,000.00	-43,979,276.25	-120,723.75
38849	FEDERAL NATL MTG ASSN	19	40	08/01/01	07/18/01	SALE	3,660	-5,000,000.00	-4,985,805.56	44,100,000.00
38856	T NOTE (99.7)	19	40	07/06/01	07/02/01	PURC	3,650	14,194.44	9,924,762.23	165,282.67
38857	T NOTE (99.12)	19	40	06/30/03	07/02/01	PURC	3,875	10,000,000.00	9,924,762.23	4,991,216.67
38858	T NOTE (99.12)	19	45	06/30/03	07/02/01	PURC	3,875	10,000,000.00	9,939,605.98	-9,924,762.23
38859	T NOTE (99.7)	19	40	07/06/01	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-9,939,605.98
38860	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	-7,370.92
38861	T NOTE (99.7)	19	45	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,923,980.98	9,946,976.90
38862	T NOTE (99.7)	19	45	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38863	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38864	T NOTE (99.12)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38865	T NOTE (99.12)	19	87	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38866	T NOTE (99.12)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-9,939,605.98
38867	T NOTE (99.12)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	-7,370.92
38868	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,923,980.98	9,946,976.90
38869	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38870	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38871	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38872	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38873	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38874	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38875	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38876	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38877	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38878	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,923,980.98
38879	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38880	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38881	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38882	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38883	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38884	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38885	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38886	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38887	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38888	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38889	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38890	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38891	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38892	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38893	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38894	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38895	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38896	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38897	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38898	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38899	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38900	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38901	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38902	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38903	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38904	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38905	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38906	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38907	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38908	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38909	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38910	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38911	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38912	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38913	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38914	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38915	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38916	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38917	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38918	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38919	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38920	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38921	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38922	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38923	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38924	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38925	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38926	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38927	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38928	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38929	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38930	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38931	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38932	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38933	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38934	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38935	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38936	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38937	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38938	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38939	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38940	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,923,980.98
38941	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,285	10,000,000.00	9,939,605.98	-9,939,605.98
38942	T NOTE (99.7)	19	89	06/30/03	07/02/01	PURC	4,205	10,000,000.00	9,939,605.98	-9,939,605.98
38943	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,205	-10,000,000.00	-60,394.02	-7,370.92
38944	T NOTE (99.7)	19	40	07/09/01	07/09/01	SALE	4,205	-10,000,000.00	-60,394.02	9,946,976.90
38945	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC	4,288	10,000,000.00	9,923,980.98	-9,923,980.98
38946	T NOTE (99.7)	19	87	06/30/03	07/02/01	PURC				

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/01 TO 07/31/01
 SETTLEMENT DATE BASIS
 28 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/SETTLE	TYN	COUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
								ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38869	FEDL FARM CRED BK CONS	19	07/09/01	07/09/01	PURC	3.600		2,000,000.00	1,985,600.00		-1,985,600.00
			07/09/01	07/09/01		3.626			-14,400.00		
38870	FEDL HOME LOAN BK CONS	19	40 10/05/01	07/09/01	PURC	3.600		7,000,000.00	6,938,400.00		-6,938,400.00
			07/09/01	07/09/01		3.632			-61,600.00		
38871	FEDL HOME LOAN BK CONS	19	40 09/07/01	07/09/01	PURC	3.620		10,000,000.00	9,939,666.67		-9,939,666.67
			07/09/01	07/09/01		3.642			-60,333.33		
38872	FEDL HOME LN MTS CORP	19	40 08/28/01	07/09/01	PURC	3.640		15,000,000.00	14,924,166.67		-14,924,166.67
			07/09/01	07/09/01		3.658			-75,833.33		
38873	FEDL HOME LN MTS CORP	19	40 10/24/01	07/09/01	PURC	3.590		2,000,000.00	1,978,659.44		-1,978,659.44
			07/09/01	07/09/01		3.629			-21,340.56		
38874	FEDL HOME LN MTS CORP	19	40 11/09/01	07/10/01	PURC	3.570		25,000,000.00	24,697,541.67		-24,697,541.67
			07/09/01	07/10/01		3.614			-302,458.33		
38875	NEGOTIABLE C.D.'S	19	40 08/14/01	07/10/01	PURC	3.650		10,000,000.00	10,000,000.00		-10,000,000.00
			07/09/01	07/10/01		3.650					
38876	NEGOTIABLE C.D.'S	19	40 08/14/01	07/10/01	PURC	3.650		20,000,000.00	20,000,000.00		-20,000,000.00
			07/09/01	07/10/01		3.650					
38877	NEGOTIABLE C.D.'S	19	40 09/11/01	07/10/01	PURC	3.670		15,000,000.00	15,000,000.00		-15,000,000.00
	change fund		07/09/01	07/10/01		3.670					
38878	NEGOTIABLE C.D.'S	19	40 09/11/01	07/10/01	PURC	3.670		15,000,000.00	15,000,000.00		-15,000,000.00
			07/09/01	07/10/01		3.670					
38879	NEGOTIABLE C.D.'S	19	40 10/09/01	07/10/01	PURC	3.640		5,000,000.00	5,000,000.00		-5,000,000.00
			07/09/01	07/10/01		3.640					
38880	NEGOTIABLE C.D.'S	19	40 10/09/01	07/10/01	PURC	3.640		5,000,000.00	5,000,000.00		-5,000,000.00
			07/09/01	07/10/01		3.640					
38881	NEGOTIABLE C.D.'S	19	40 10/09/01	07/10/01	PURC	3.640		20,000,000.00	20,000,000.00		-20,000,000.00
			07/09/01	07/10/01		3.640					
38882	NEGOTIABLE C.D.'S	19	40 11/20/01	07/10/01	PURC	3.630		40,000.00	40,000.00		-40,000.00
	CHANGE FUND NO		07/09/01	07/10/01		3.630					
38883	NEGOTIABLE C.D.'S	19	40 11/20/01	07/10/01	PURC	3.630		93,000.00	93,000.00		-93,000.00
			07/09/01	07/10/01		3.630					
38884	NEGOTIABLE C.D.'S	19	40 11/20/01	07/10/01	PURC	3.630		175,000.00	175,000.00		-175,000.00
			07/09/01	07/10/01		3.630					
38885	NEGOTIABLE C.D.'S	19	40 11/20/01	07/10/01	PURC	3.630		1,000,000.00	1,000,000.00		-1,000,000.00
			07/09/01	07/10/01		3.630					
38886	NEGOTIABLE C.D.'S	19	40 11/20/01	07/10/01	PURC	3.630		3,000,000.00	3,000,000.00		-3,000,000.00
			07/09/01	07/10/01		3.630					
38887	NEGOTIABLE C.D.'S	19	40 11/20/01	07/10/01	PURC	3.630		21,692,000.00	21,692,000.00		-21,692,000.00
			07/09/01	07/10/01		3.630					
38895	FEDERAL HOME LOAN DISC	19	40 09/19/01	07/11/01	PURC	3.610		11,543,000.00	11,461,974.55		-11,461,974.55
			07/10/01	07/11/01		3.636			-81,025.45		
38896	PMC DISCOUNT NOTES	19	40 08/28/01	07/11/01	PURC	3.640		16,069,000.00	15,991,011.79		-15,991,011.79
			07/10/01	07/11/01		3.658			-77,988.21		
38897	PMC DISCOUNT NOTES	19	40 09/04/01	07/11/01	PURC	3.630		9,000,000.00	8,950,087.50		-8,950,087.50
			07/10/01	07/11/01		3.650			-49,912.50		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/01 TO 07/31/01
 SETTLEMENT DATE BASIS
 28 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN YIELD	COUPON	PAR ORIGINAL	VALUE FACE	BOOK PREM / (DISC)	VALUE (INTEREST)	(GAIN)/LOSS SETTLEMENT
38898	FMC DISCOUNT NOTES	19	40	10/11/01	07/11/01	PURC	3.610	4,000,000.00	3,963,097.78	-36,902.22	-3,963,097.78	
38899	FMC DISCOUNT NOTES	19	40	10/11/01	07/11/01	PURC	3.610	5,000,000.00	4,953,872.22	-46,127.78	-4,953,872.22	
38900	FMC DISCOUNT NOTES	19	40	10/11/01	07/11/01	PURC	3.610	6,000,000.00	5,944,646.67	-55,353.33	-5,944,646.67	
38901	FMC DISCOUNT NOTES	19	40	11/16/01	07/11/01	PURC	3.610	2,000,000.00	1,974,613.33	-25,386.67	-1,974,613.33	
38902	UNITED STATES TREAS BI	19	40	10/18/01	07/24/01	PURC	3.455	20,000,000.00	19,834,927.78	-165,072.22	-19,834,927.78	
38903	UNITED STATES TREAS BI	19	40	01/17/02	07/24/01	PURC	3.415	14,000,000.00	13,764,934.17	-235,065.83	-13,764,934.17	
38904	UNITED STATES TREAS BI	19	40	01/17/02	07/24/01	PURC	3.415	6,000,000.00	5,899,257.50	-100,742.50	-5,899,257.50	
38905	BNY INT (61997.56)	19	99	09/30/01	07/03/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00	-25,000,000.00	
			99	07/24/01	07/03/01	SALE	5.550	-25,000,000.00	-25,000,000.00	0.00	-61,997.56	
38906	BNY (6238.61)	19	99	09/30/01	07/13/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00	-25,000,000.00	
			99	07/24/01	07/13/01	SALE	5.550	-25,000,000.00	-25,000,000.00	0.00	-6,238.61	
38907	UNITED STATES TREAS BI	19	40	08/16/01	07/31/01	PURC	3.585	50,000,000.00	49,920,333.33	-79,666.67	-49,920,333.33	
38908	UNITED STATES TREAS BI	19	40	08/16/01	07/31/01	PURC	3.585	50,000,000.00	49,920,333.33	-79,666.67	-49,920,333.33	
38909	FEDERAL NATL MFG ASSN	19	40	08/02/01	07/31/01	PURC	3.620	50,000,000.00	49,989,944.44	-10,055.56	-49,989,944.44	
38910	FEDERAL NATL MFG ASSN	19	40	08/02/01	07/31/01	PURC	3.620	50,000,000.00	49,989,944.44	-10,055.56	-49,989,944.44	
38911	BK AMER C.D.	19	40	07/01/02	07/02/01	PURC	3.800	10,000,000.00	10,000,000.00	0.00	-10,000,000.00	

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/01 TO 07/31/01
REPORT GRAND TOTALS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (49)	3.905	715,612,000.00	712,997,571.71	-2,614,428.29					-712,997,571.71
SALE (15)	4.540	-283000000.00	-281369269.18	1,630,730.82			-1,349,798.53	-371,844.88	283,090,747.31
INTR (12)	6.504						-3,436,250.00	165.28	
MAT (27)	4.873	-423600000.00	-420299928.48				-7,403,921.52		424,403,778.48
ACR (1)	6.000		156,250.00				-156,250.00		

ASSETS

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

September 6, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past two months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 31,380,338	Earned Interest Yield	
Total Net Earnings	\$ 24,987,555	Pooled Funds	5.120%
Average Age of Portfolio	332 Days	All Funds	5.004%

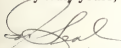
Total cost of the securities on hand on August 31, 2001 was \$2,889,343,172 with a market value of \$2,935,050,280 plus fixed assets accrued earnings of \$16,412,395.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of August 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on August 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of August 2001.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

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SAN FRANCISCO
PUBLIC LIBRARY

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487PORTFOLIO STATISTICS
8/01/01 THROUGH 8/31/01

ALL FUNDS

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	-----GOV'T SECURITIES-----	-----TIME DEPOSITS-----	
	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	18,662,438.28	.00	18,662,438.28
TOTAL NET EARNINGS THIS PERIOD:	12,215,355.29	.00	12,218,378.04
AVERAGE DAILY PORTFOLIO BALANCE:	2,943,609,152.17	.00	2,944,644,636.05
EARNED INCOME YIELD THIS PERIOD:	4.886	.000	4.886
END OF PERIOD PORTFOLIO BALANCE:	2,888,243,172.12	.00	2,889,343,172.12
CURRENT AMORTIZED BOOK VALUE:	2,891,443,849.08	.00	2,892,543,849.08
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.570	.000	4.569
WEIGHTED AVERAGE DAYS TO MATURITY:	332.43	.00	N/A
WEIGHTED AVERAGE DAYS TO CALL:	332.43	.00	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:			4.886

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SEP 12 2001

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PUBLIC LIBRARY

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Investment Type) 11	TREASURY BILLS	10.77%(C)	3.387	3.420	99.099	314,000,000.00
(Investment Type) 12	TREASURY NOTES	38.44%(C)	4.982	5.203	99.347	1,118,005,000.00
(Investment Type) 22	FEDERAL HOME LOAN BANK	2.60%(C)	4.020	4.029	99.992	75,000,000.00
(Investment Type) 23	FEDERAL NATIONAL MORTGAGE ASSN.	1.18%(C)	4.700	4.700	100.157	34,000,000.00
(Investment Type) 41	FNMA DISCOUNT NOTES	7.26%(C)	4.731	4.930	96.357	217,675,000.00
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	1.44%(C)	3.735	3.789	98.785	42,000,000.00
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	8.64%(C)	3.714	3.763	98.936	252,193,000.00
(Investment Type) 44	FMC DISCOUNT NOTES	13.38%(C)	4.348	4.467	97.424	396,800,000.00
(Investment Type) 91	NEGOTIABLE C.D.'S	16.27%(C)	4.183	4.183	100.000	470,000,000.00
(Investment Type) 1010	PUBLIC TIME DEPOSIT	.04%(C)	3.390	3.390	100.000	1,100,000.00
REPORT TOTALS			4.421	4.545	98.924	2,920,773,000.00
ASSETS			FIXED			2,889,343,172.12

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED GAIN
					BROK	SAVE	YTM	BOOK	PRICE	SOURCE	UNREALIZED LOSS
A 38934	UNITED STATES TREAS BILLS	08/20/01	09/27/01	912795NH7	19	100	3.3200	50,000,000.00	49,875,000.00	55,333.33	-5,111.11
A 38935	UNITED STATES TREAS BILLS	08/20/01	10/04/01	912795HRS	19	100	3.3100	10,000,000.00	9,968,750.00	11,033.33	-908.33
A 38932	UNITED STATES TREAS BILLS	08/14/01	10/11/01	912795G84	19	931	3.4100	50,000,000.00	49,812,500.00	85,250.00	1,944.44
A 38902	UNITED STATES TREAS BILLS	07/24/01	10/18/01	912795H83	19	100	3.4550	20,000,000.00	19,912,500.00	74,858.33	2,713.89
A 38936	UNITED STATES TREAS BILLS	08/20/01	10/25/01	912795H11	19	100	3.3150	50,000,000.00	49,750,000.00	55,250.00	-1,375.00
A 38937	UNITED STATES TREAS BILLS	08/20/01	11/08/01	912795G72	19	100	3.3353	49,696,125.00	49,687,500.00	54,916.67	-1,305.56
A 38938	UNITED STATES TREAS BILLS	08/20/01	11/23/01	912795H44	19	1901	3.3193	49,633,888.89	49,375,000.00	54,916.67	-1,305.56
A 38710	UNITED STATES TREAS BILLS	02/22/01	11/29/01	912795H66	19	928	4.5550	14,000,000.00	13,886,250.00	340,106.67	-1,251.39
A 38939	UNITED STATES TREAS BILLS	08/20/01	01/03/02	912795J40	19	100	3.2400	13,502,239.72	13,487,500.00	5,400.00	-450.00
A 38903	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795J66	19	9904	3.4150	14,000,000.00	13,825,000.00	51,794.17	8,271.66
A 38904	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795J66	19	877	3.4150	6,000,000.00	5,925,000.00	22,197.50	3,545.00
A 38923	UNITED STATES TREAS BILLS	08/14/01	01/17/02	912795J66	19	931	3.4733	40,000,000.00	39,500,000.00	65,200.00	-133.33
SUBTOTAL (Investment Type) 11 TREASURY BILLS 10.63%(M)											
							3.3872	314,000,000.00	312,047,187.50	826,806.67	60,378.60
							3.4202	311,170,536.95	99,378,085,000.00	-10,534.72	
A 38627	UNITED STATES TREAS NTS	12/01/00	10/31/01	9128275H9	19	100	5.8750	26,000,000.00	26,097,500.00	514,701.09	148,281.25
A 37994	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750	25,949,218.75	25,137,500,000.00	373,206.97	212,890.62
A 37995	T NOTE (99.23)	11/30/99	11/30/01	9128272C5	19	100	5.8750	25,000,000.00	101,562,500,000.00	373,206.97	212,890.62
A 35462	T NOTE	12/31/96	12/31/01	9128272E1	19	100	6.1250	10,000,000.00	10,087,500.00	104,857.34	110,937.50
A 35462	T NOTE(98.10)	01/31/97	01/31/02	9128272E6	19	1	6.2500	20,000,000.00	20,231,250.00	108,695.65	569,881.25
A 35462	T NOTE(99.11)	01/31/97	01/31/02	9128272E6	19	1	6.2500	19,661,368.75	101,162,500,000.00	32,608.70	109,687.50
A 35462	T NOTE(99.25)	01/31/97	01/31/02	9128272E6	19	100	6.4092	5,959,687.50	3,057,812.50	27,173.91	69,462.50
A 35462	T NOTE(99.16)	01/31/97	01/31/02	9128272E6	19	100	6.3051	4,988,550.00	10,115,625,000.00	54,347.83	167,187.50
A 35462	T NOTE(99.16)	01/31/97	01/31/02	9128272E6	19	100	6.3720	9,948,437.50	101,156,500,000.00	54,347.83	162,500.00
A 35462	T NOTE(99.16)	01/31/97	01/31/02	9128272E6	19	100	6.2500	10,000,000.00	10,115,625,000.00	54,347.83	162,500.00
A 35462	T NOTE(99.16)	01/31/97	01/31/02	9128272E6	19	100	6.3609	9,953,125.00	101,156,500,000.00	54,347.83	162,500.00

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FUND SALE	CPR YTM	RATE TR	PAR/ SHARES	BOOK	MARKET VALUE	PRICE	CURR ACCR	INT	UNREALIZED GAIN/LOSS
A 35258	T NOTE (99.16)	01/31/97	01/31/02	912827266	19	100	6.2500		10,000,000.00		10,115,625.00	54,347.83			166,406.22
A 38096	T NOTE (99.18)	01/31/97	01/31/02	9128275X6	19	100	6.3702		9,949,218.75		10,156,250,000	44,347.83			133,125.00
A 38097	T NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00		8,097,500.00	44,347.83			116,875.00
A 38098	T NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00		8,097,500.00	44,347.83			116,875.00
A 38099	T NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00		8,097,500.00	44,347.83			116,875.00
A 38100	T NOTE (99.25)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00		8,097,500.00	44,347.83			116,875.00
A 38101	T NOTE (99.18)	01/31/00	01/31/02	9128275X6	19	100	6.3750		8,000,000.00		8,097,500.00	44,347.83			116,875.00
A 35724	T NOTE (99.16)	01/31/00	01/31/02	9128272S0	19	100	6.6121		7,965,000.00		10,121,500.00	223,233.70			265,900.00
A 38374	T NOTE (99.16)	04/30/97	04/30/02	9128272T7	19	100	6.2500		25,000,000.00		25,593,750.00	267,493.21			720,703.12
A 38375	T NOTE (99.16)	06/30/00	06/30/02	9128272T7	19	100	6.2500		24,873,046.88		25,593,750.00	267,493.21			720,703.12
A 38376	T NOTE (99.16)	06/30/00	06/30/02	9128272T7	19	100	6.2500		24,873,046.88		25,593,750.00	267,493.21			720,703.12
A 36594	T NOTE (99.16)	06/30/00	06/30/02	9128274B5	19	100	6.2500		24,873,046.88		25,593,750.00	267,493.21			720,703.12
A 36595	T NOTE (99.16)	03/31/98	03/31/03	9128274B5	19	100	5.5000		19,000,000.00		103,000,000.00	200,118.96			302,767.50
A 36596	T NOTE (99.16)	03/31/98	03/31/03	9128274B5	19	100	5.5000		8,650,000.00		8,909,500.00	3,471.31			5,242.50
A 36597	T NOTE (99.16)	03/31/98	03/31/03	9128274B5	19	100	5.5000		150,000.00		154,500.00	23,142.08			34,500.00
A 38856	T NOTE (99.71)	07/02/01	06/30/03	9128276Z0	19	100	3.8750		10,000,000.00		10,050,000.00	66,338.32			127,243.77
A 38858	T NOTE (99.71)	07/02/01	06/30/03	9128276Z0	19	100	3.8750		9,924,762.23		10,500,000.00	66,338.32			128,125.00
A 38859	T NOTE (99.71)	07/02/01	06/30/03	9128276Z0	19	100	3.8750		10,000,000.00		10,500,000.00	66,338.32			128,125.00
A 38861	T NOTE (99.71)	07/02/01	06/30/03	9128276Z0	19	100	3.8750		10,000,000.00		10,500,000.00	66,338.32			128,125.00
A 38864	T NOTE (99.135)	07/09/01	06/30/03	9128276Z0	19	100	4.2877		9,923,980.98		10,500,000.00	66,338.32			128,125.00
A 38866	T NOTE (99.135)	07/09/01	06/30/03	9128276Z0	19	100	4.2877		9,923,980.98		10,500,000.00	66,338.32			128,125.00
A 33942	T NOTE (88.20)	07/09/01	06/30/03	9128276Z0	19	100	4.1866		14,926,324.73		100,500,000.00	99,507.47			162,890.60
A 38616	T NOTE (95.26)	09/27/94	08/15/03	9128274U3	19	100	4.2500		15,000,000.00		15,164,062.50	188,824.73			795,703.11
A 38732	T NOTE (99.23)	04/11/01	11/15/03	9128274U3	19	100	4.2500		20,000,000.00		20,218,750.00	251,766.30			276,562.50
					87	000	4.3676		19,949,218.75		101,093,750,000	SUNGARD			

(REPMKT)

INVEST DESCRIPTION		PURCHASE MATURITY DATE		CUSIP	BANK	FUND	CEN	RATE	PAR	SHARES	MARKET	CURR	ACCR	INT	UNREALIZED	GAIN
NUMBER					BROK	SAVE	YTM	TR	BOOK		PRICE	PRICE	SOURCE	UNREALIZED	LOSS	
A 38822	T NOTE (99.16)	05/15/01	11/15/03	912827403	19	100	4.2500		50,000,000.00	10,546,875.00	629,415.76				808,593.75	
A 38823	T NOTE (99.15)	05/15/01	11/15/03	912827403	40	100	4.4736		49,738,281.25	50,937500000	25,273.437.50				408,203.12	
A 38824	T NOTE (99.15)	05/15/01	11/15/03	912827403	45	100	4.2500		25,000,000.00	10,937500000	314,707.88					
A 38824	T NOTE (99.15)	05/16/01	11/15/03	912827403	19	100	4.4803		24,865,234.38	10,937500000	20,218.750.00				326,562.50	
A 38825	T NOTE (99.11)	05/18/01	11/15/03	912827403	19	100	4.2500		19,894,497.28	10,937500000	251,766.30					
A 38828	T NOTE (99.13)	05/22/01	11/15/03	912827403	19	100	4.5313		20,000,000.00	10,937500000	251,766.31				350,000.00	
A 38829	T NOTE (99.13)	05/22/01	11/15/03	912827403	19	100	4.2500		30,000,000.00	10,937500000	377,649.46				508,593.75	
A 38830	T NOTE (99.13)	05/23/01	11/15/03	912827403	19	100	4.5089		29,847,248.64	10,937500000	377,649.46				508,593.75	
A 38831	T NOTE (99.12)	05/23/01	11/15/03	912827403	19	100	4.2500		15,000,000.00	10,937500000	188,824.73				254,296.87	
A 38832	T NOTE (99.10)	05/23/01	11/15/03	912827403	19	100	4.5055		14,923,624.33	10,937500000	188,824.73				253,125.00	
A 38833	T NOTE (99.12)	05/23/01	11/15/03	912827403	19	100	4.2500		15,000,000.00	10,937500000	188,824.73				260,156.25	
A 38834	T NOTE (99.20)	05/25/01	11/15/03	912827403	19	100	4.5533		14,924,796.20	10,937500000	188,824.73				359,375.00	
A 38841	T NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.2500		20,000,000.00	10,937500000	251,766.31				225,000.00	
A 38843	T NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.4261		15,982,472.83	10,937500000	188,824.73				368,164.06	
A 37378	T NOTE (99.22)	02/16/99	02/15/04	9128275A6	19	100	4.4162		14,973,709.24	10,937500000	314,707.89				372,656.25	
A 37379	T NOTE (99.12)	02/16/99	02/15/04	9128275A6	19	100	4.8246		25,000,000.00	10,937500000	32,914.40				417,187.50	
A 38473	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	4.8925		14,906,250.00	10,937500000	32,914.40				949,218.75	
A 38474	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		15,374,218.75	10,937500000	32,914.40				949,218.75	
A 38476	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		14,374,218.75	10,937500000	32,914.40				949,218.75	
A 38477	T NOTE (95.18)	08/15/00	02/15/04	9128275A6	19	100	6.0915		15,000,000.00	10,937500000	32,914.40				991,406.25	
A 38708	T NOTE (99.11)	02/16/01	02/15/04	9128275A6	19	100	6.1845		14,332,031.25	10,937500000	32,914.40				848,437.50	
A 38718	T NOTE (99.26)	02/22/01	02/15/04	9128275A6	19	100	4.9941		29,798,437.50	10,937500000	39,497.28				424,687.50	
A 38764	T NOTE (100.22)	03/29/01	02/15/04	9128275A6	19	100	4.8236		17,963,437.50	10,937500000	21,942.93				153,125.00	
A 38794	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.5147		10,062,500.00	10,937500000	21,942.93				146,875.00	
A 38795	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4868		10,068,750.00	10,937500000	21,942.93				146,875.00	
A 38796	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4868		10,068,750.00	10,937500000	21,942.93				146,875.00	
A 38797	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.4838		10,069,531.25	10,937500000	21,942.93				146,875.00	
A 38797	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	89	000	4.4868		10,068,750.00	10,937500000	21,942.93				146,875.00	

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY	DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	RATE	PAR/ SHARES	BOOK	MARKET VALUE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN	LOSS											
A 38799	T NOTE (100.20)	04/16/01	02/15/04		91282756	19	100	4.7500		10,000,000.00		10,215,625.00	21,942.93	156,250.00												
A 38803	T NOTE (100.12)	04/17/01	02/15/04		91282756	19	100	4.7500		25,000,000.00		25,539,062.50	54,857.34	449,218.75												
A 38805	T NOTE (100.14)	05/01/01	02/15/04		91282756	19	100	4.7500		25,000,000.00		25,539,062.50	54,857.34	427,734.37												
A 38806	T NOTE (100.14)	05/01/01	02/15/04		91282756	19	100	4.7500		25,000,000.00		25,359,062.50	54,857.34	433,593.75												
A 38807	T NOTE (100.14)	05/01/01	02/15/04		91282756	19	100	4.7500		25,000,000.00		25,539,062.50	54,857.34	431,640.62												
A 38916	T NOTE (101.18)	08/07/01	02/15/04		91282756	19	100	4.7500		25,000,000.00		25,539,062.50	54,857.34	150,390.62												
A 38917	T NOTE (101.18)	08/07/01	02/15/04		91282756	19	100	4.7500		25,000,000.00		25,539,062.50	54,857.34	152,343.75												
A 37949	T NOTE (99.17)	11/15/99	05/15/04		91282755	19	100	5.2500		20,000,000.00		20,693,750.00	311,005.43	1,187,500.00												
A 38273	T NOTE (99.22)	05/10/00	05/15/04		91282755	19	100	5.2500		10,000,000.00		10,346,875.00	155,502.72	879,687.50												
A 38274	T NOTE (99.22)	05/10/00	05/15/04		91282755	19	100	5.2500		10,000,000.00		10,346,875.00	155,502.72	881,250.00												
A 38275	T NOTE (99.22)	05/10/00	05/15/04		91282755	19	100	5.2500		10,000,000.00		10,346,875.00	155,502.72	879,687.50												
A 38276	T NOTE (99.22)	05/10/00	05/15/04		91282755	19	100	5.2500		10,000,000.00		10,346,875.00	155,502.72	879,687.50												
A 38810	T NOTE (101.30)	05/02/01	05/15/04		91282755	19	100	5.2500		50,000,000.00		51,734,375.00	777,437.59	773,437.50												
SUBTOTAL (Investment Type) 12															TREASURY NOTES		38.75% (M)		4.9821		1118005000.00		9,935,582.43		26,745,081.19	
															5.2031		1110704482.08		101.7181450000							
A 38842	FEDERAL HOME LOAN BANK	06/05/01	06/05/02		3133MFJL3	19	100	4.0000		25,000,000.00		25,109,375.00	238,888.89	115,625.00												
A 38852	FEDERAL HOME IN BKS	06/28/01	06/28/02		3133MFCB7	19	100	4.0258		24,993,750.00		100,4375000000	SUNGARD	67,704.00												
A 38853	FEDERAL HOME IN BKS	06/28/01	06/28/02		3133MFCB7	19	100	4.0300		29,000,000.00		29,009,062.50	204,522.50	9,062.50												
A 38854	FEDERAL HOME IN BKS	06/28/01	06/28/02		3133MFCB7	19	901	4.0300		8,000,000.00		8,002,500.00	56,420.00	2,500.00												
A 38855	FEDERAL HOME IN BKS	06/28/01	06/28/02		3133MFCB7	19	9902	4.0300		3,400,000.00		3,401,062.50	23,978.50	1,062.50												
SUBTOTAL (Investment Type) 22															FEDERAL HOME LOA		2.56% (M)		4.0200		75,000,000.00		591,513.89			
															4.0286		74,993,750.00		100.1666700000		131,250.00					

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PMR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN	LOSS
A 38845	FEDERAL NATL MTG ASSN 06/05/01 05/23/03	31359NCF1	19	100	4.7000	14,000,000.00	14,122,500.00	179,122.22	122,500.00	
			45	000	4.7000	14,021,933.33	100,875000000			
SUBTOTAL (Investment Type) 23	FEDERAL NATIONAL 1.17%(M)				4.7000	34,000,000.00	34,297,500.00	435,011.11	297,500.00	
					4.7000	34,053,266.66	100,875000000			
A 38574	FEDERAL NATL MTG ASSN DISC N 10/18/00 10/05/01	313589PM5	19	100	6.1100	5,000,000.00	4,983,566.67	269,858.33	12,419.45	
A 38575	FEDERAL NATL MTG ASSN DISC N 10/18/00 10/05/01	313589PM5	19	100	6.4982	4,701,288.89	99,671333333	SUNWARD		
A 38685	FEDERAL NATL MTG ASSN DISC N 01/26/01 10/05/01	313589PM5	19	926	4.9700	18,806,133.33	99,671333333	1,078,550.00	49,583.34	
A 38926	FEDERAL NATL MTG ASSN DISC N 08/14/01 10/05/01	313589PM5	19	000	5.1491	2,413,025.00	2,491,783.33	75,240.28	3,518.05	
A 38643	FEDERAL NATL MTG ASSN DISC N 12/14/00 11/02/01	313589N6	19	930	6.0517	21,815,489.22	99,411000000	97,113.00	-1,888.89	
A 38781	FEDERAL NATL MTG ASSN DISC N 04/09/01 11/02/01	313589N6	19	904	4.2829	14,639,475.00	14,911,650.00	252,541.67	91,897.78	
A 38669	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/16/01	313589PM7	19	859	3.3500	2,400,000.00	2,381,532.00	223.33	15,120.43	
A 38944	FEDERAL NATL MTG ASSN DISC N 08/31/01 11/21/01	313589PM5	19	930	6.1200	24,789,375.00	24,789,375.00	1,048,666.67	-378.00	
A 38633	FEDERAL NATL MTG ASSN DISC N 12/11/00 11/30/01	313589PM5	19	907	4.9000	8,000,000.00	7,932,600.00	256,977.78	30,600.00	
A 38670	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/30/01	313589PM5	19	917	4.9000	7,000,000.00	6,941,025.00	224,855.56	26,775.00	
A 38671	FEDERAL NATL MTG ASSN DISC N 01/08/01 11/30/01	313589PM5	19	924	4.9100	15,000,000.00	14,834,308.33	445,991.67	75,716.66	
A 38690	FEDERAL NATL MTG ASSN DISC N 01/26/01 12/28/01	313589R1	19	100	4.6000	24,028,888.89	24,723,847.22	594,166.67	100,791.66	
A 38719	FEDERAL NATL MTG ASSN DISC N 02/27/01 12/28/01	313589R1	19	876	4.1300	6,000,000.00	5,911,466.67	99,808.33	21,600.01	
A 38787	FEDERAL NATL MTG ASSN DISC N 04/09/01 02/08/02	313589S6	19	918	4.2787	2,000,000.00	1,967,906.67	44,119.56	11,600.00	
A 38729	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	907	4.5200	2,000,000.00	1,967,906.67	44,119.56	11,600.00	
A 38730	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	904	4.5200	2,000,000.00	1,967,906.67	44,119.56	11,600.00	
A 38731	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	903	4.5200	2,000,000.00	1,967,906.67	44,119.56	11,600.00	
A 38732	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	877	4.5200	1,000,000.00	983,993.33	22,097.78	5,799.99	
A 38733	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	000	4.7278	956,055.56	98,395333333	SUNWARD		
SUBTOTAL (Investment Type) 41	FNMA DISCOUNT NO 7.36%(M)				4.7313	217,675,000.00	216,131,722.07	5,742,914.98	646,731.10	
					4.9295	209,744,342.88	99,29101700000		-2,266.89	

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FIND SAFE	CEN YTM	RATE YTM	PAR/SHARES	BOOK	MARKET VALUE	PRICE	CURR ACRR	INT UNREALIZED	GAINS/LOSSES
A	38869	FEDL FARM CRED BK CONS	DISC	3133131X4	19	919	3.6000		2,000,000.00		1,996,540.00	10,800.00			140,000.00
A	38871	FEDL FARM CRED BK CONS	DISC	3133851K0	19	887	3.6200		10,000,000.00		9,994,216.67	54,300.00			250,300.00
A	38892	FEDL FARM CRED BK CONS	DISC	3133131X4	19	000	3.6261		1,995,600.00		99.8270000000	8,675.00			140,000.00
A	38924	FEDL FARM CRED BK CONS	DISC	3133131X4	19	906	3.4700		5,000,000.00		4,991,350.00	8,675.00			25,000.00
A	38925	FEDL FARM CRED BK CONS	DISC	3133131X4	19	000	3.4821		4,982,650.00		99.8270000000	34,700.00			100,000.00
A	38765	FEDL FARM CRED BK CONS	DISC	3133131WT1	19	900	3.4700		20,000,000.00		19,965,400.00	100,000.00			
A	38765	FEDL FARM CRED BK CONS	DISC	3133131WT1	19	100	3.4821		19,930,600.00		99.8270000000	95,766.67			8,703.33
A	38945	FEDL FARM CRED BK CONS	DISC	3133131WT1	19	000	4.4200		5,000,000.00		4,970,722.22	465.28			-430.56
A	38945	FEDL FARM CRED BK CONS	DISC	3133131WT1	19	858	4.5416		4,866,112.22		99.4144444444	147,735.35			32,020.84
A	38688	FEDL FARM CRED BK CONS	DISC	313313SE9	19	930	3.3698		4,970,687.50		99.4144444444				
A	38688	FEDL FARM CRED BK CONS	DISC	313313SE9	19	000	4.8600		5,000,000.00		4,933,743.00				
A	38688	FEDL FARM CRED BK CONS	DISC	313313SE9	19	000	5.1326		4,753,966.67		98.6746611111				
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC 1.43%(M)									3,7348	42,000,000.00	41,828,477.50	298,162.50	41,069,117.50	-430.56	
									3,7889	41,489,676.39	99.5916130000				
A	38871	FEDL HOME LOAN BK CONS	DISC	3133851K0	19	887	3.6200		10,000,000.00		9,994,216.67	54,300.00			250,300.00
A	38892	FEDL HOME LOAN BK CONS	DISC	3133851X2	19	000	3.6420		9,539,666.67		99.9421666667	60,190.33			808,020.00
A	38943	FEDL HOME LOAN BK CONS	DISC	3133851Z7	19	923	3.6100		11,543,000.00		11,522,972.90	277,777.78			9,666.67
A	38766	FEDL HOME LOAN BK CONS	DISC	313385ME3	19	000	3.4874		49,893,666.67		99.8072222222	9,666.67			9,666.67
A	38784	FEDL HOME LOAN BK CONS	DISC	313385ME3	19	100	4.4400		5,000,000.00		4,987,951.39	96,200.00			3,368.00
A	38784	FEDL HOME LOAN BK CONS	DISC	313385ME3	19	000	4.5414		5,000,000.00		4,987,951.39	203,000.00			6,083.33
A	38636	FEDL HOME LOAN BK CONS	DISC	313385MG8	19	906	4.2850		12,000,000.00		11,971,083.33	1,062,956.33			44,062.50
A	38636	FEDL HOME LOAN BK CONS	DISC	313385MG8	19	901	4.2850		11,762,000.00		99.7590277778				
A	38870	FEDL HOME LOAN BK CONS	DISC	313385MP8	19	901	6.1063		25,000,000.00		24,934,937.50	37,800.00			859.44
A	38870	FEDL HOME LOAN BK CONS	DISC	313385MP8	19	907	3.6000		7,000,000.00		6,977,059.44				
A	38930	FEDL HOME LOAN BK CONS	DISC	313385MW3	19	805	3.6320		9,968,400.00		99.6722777778	38,047.50			-1,267.01
A	38927	FEDL HOME LOAN BK CONS	DISC	313385MT9	19	000	3.4393		22,125,288.75		99.6048505556	42,125.00			
A	38946	FEDL HOME LOAN BK CONS	DISC	313385MX0	19	931	3.3700		25,000,000.00		24,853,180.56				
A	38946	FEDL HOME LOAN BK CONS	DISC	313385MX0	19	000	3.3954		24,812,777.78		99.4127222222	373.33			-1,722.22
A	38947	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	879	3.3600		4,000,000.00		3,974,993.33				
A	38947	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	000	3.3811		3,974,986.67		99.3748333333	373.33			
A	38948	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	804	3.3600		15,000,000.00		14,904,804.17	1,400.00			-366.67
A	38948	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	000	3.3815		14,904,800.00		99.3656111111	1,400.00			-1,393.83
A	38949	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	924	3.3600		15,000,000.00		99.3656111111	1,400.00			-1,393.83
A	38949	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	000	3.3815		14,904,800.00		99.3656111111	1,680.00			-1,675.00
A	38950	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	859	3.3810		16,000,000.00		17,889,765.00	1,493.33			-1,488.88
A	38950	FEDL HOME LOAN BK CONS	DISC	313385NY8	19	000	3.3600		16,000,000.00		15,898,457.78	1,395.83			-1,725.00
A	38953	FEDL HOME LOAN BK CONS	DISC	313385FA8	19	965	3.3500		15,000,000.00		14,901,662.50				
A	38953	FEDL HOME LOAN BK CONS	DISC	313385FA8	19	000	3.3720		14,902,291.67		99.3461666667				
									99.3461666667	99.3461666667					

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38951	FEDL HOME LOAN BK CONS DISC 08/31/01 11/23/01	313385PQ3	19	9901	3.3200	1,400,000.00	1,388,993.28	129.11	-290.50
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 8.568 (M)									
					3.7137	252,193,000.00	251,166,866.37	1,612,159.43	55,709.12
					3.7629	249,510,320.76	99.59311400000		-11,326.94
A 38897	FMC DISCOUNT NOTES 07/11/01 09/04/01	313397LD4	19	860	3.6300	9,000,000.00	8,997,397.50	47,190.00	120.00
A 38928	FEDL HOME LN MTG CORP DISC N 08/14/01 09/11/01	313397LE4	40	000	3.6502	8,950,087.50	99.97108333333	SUNRGD	
A 38740	FEDL HOME LN MTG CORP DISC N 03/14/01 09/13/01	313397LR0	19	100	3.5200	25,000,000.00	24,975,902.78	44,000.00	347.22
A 38706	FEDL HOME LN MTG CORP DISC N 02/14/01 09/21/01	313397LZ2	19	859	4.1200	24,931,555.56	99.90361111111	SUNRGD	
A 38715	FEDL HOME LN MTG CORP DISC N 02/23/01 09/21/01	313397LZ2	40	000	4.7206	25,000,000.00	23,9972,240.00	525,540.00	9,120.00
A 38721	FEDL HOME LN MTG CORP DISC N 02/27/01 09/21/01	313397LZ2	40	9530	4.8800	25,000,000.00	99.88433333333	SUNRGD	
A 38722	FEDL HOME LN MTG CORP DISC N 02/27/01 09/21/01	313397LZ2	40	9530	5.0293	24,257,833.33	99.92212222222	SUNRGD	
A 38738	FEDL HOME LN MTG CORP DISC N 02/27/01 09/21/01	313397LZ2	19	100	4.8299	20,000,000.00	19.961,444.44	508,777.77	15,000.00
A 38742	FEDL HOME LN MTG CORP DISC N 03/05/01 09/24/01	313397M2	19	931	4.6900	15,000,000.00	99.80722222222	SUNRGD	
A 38727	FEDL HOME LN MTG CORP DISC N 03/09/01 09/21/01	313397M2	40	000	4.8153	14,597,441.67	14,971,083.33	363,475.00	10,166.66
A 38742	FEDL HOME LN MTG CORP DISC N 03/15/01 09/28/01	313397M3	40	000	4.6200	9,773,620.00	8,982,650.00	203,280.00	5,750.00
A 38929	FEDL HOME LN MTG CORP DISC N 08/14/01 10/03/01	313397M0	19	859	4.6557	24,378,902.78	99.77830555556	SUNRGD	
A 38785	FEDL HOME LN MTG CORP DISC N 04/09/01 10/05/01	313397M3	40	000	4.2792	19,583,327.78	3,984,577.78	20,857.78	622.22
A 38898	FMC DISCOUNT NOTES 07/11/01 10/11/01	313397M0	40	000	3.6436	3,963,097.78	99.61444444444	SUNRGD	
A 38899	FMC DISCOUNT NOTES 07/11/01 10/11/01	313397M0	40	928	3.6100	5,000,000.00	4,953,872.22	26,072.22	777.78
A 38900	FMC DISCOUNT NOTES 07/11/01 10/11/01	313397M0	40	9531	3.6100	6,000,000.00	5,976,866.67	31,286.66	933.34
A 38873	FEDL HOME LN MTG CORP DISC N 07/09/01 10/24/01	313397N6	19	903	3.6436	99.61444444444	1,989,782.78	10,777.00	353.34
A 38874	FEDL HOME LN MTG CORP DISC N 07/10/01 11/09/01	313397P3	40	000	3.6287	1,978,659.44	99.48913888889	SUNRGD	
A 38901	FMC DISCOUNT NOTES 07/11/01 11/16/01	313397P8	40	1901	3.5700	24,697,541.67	24,836,604.17	131,395.83	7,666.67
A 38716	FEDL HOME LN MTG CORP DISC N 02/23/01 11/19/01	313397PE9	19	929	4.7700	5,000,000.00	4,962,584.72	14,922.22	125,875.00
A 38723	FEDL HOME LN MTG CORP DISC N 02/27/01 12/28/01	313397R9	19	100	4.5900	25,000,000.00	99.25169444444	SUNRGD	
			40	000	4.7751	24,031,000.00	24,724,666.67	592,875.00	100,791.67
							98.89666666667	SUNRGD	

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR /SHARES	MARKET VALUE	CURR ACOR	INT	UNREALIZED GAIN
				BROK	SAFE	YTM TR	BOOK	MARKET PRICE			PRICE SOURCE UNREALIZED LOSS
A 38952	FEDL HOME LN MTG CORP DISC N	08/31/01 12/28/01	3133978B9	19	859	3.3100	7,000,000.00	6,922,906.67	SUNGARD	643.61	-1,147.22
A 38664	FEDL HOME LN MTG CORP DISC N	01/08/01 01/03/02	313397RH6	19	902	4.8500	4,000,000.00	3,954,533.33	SUNGARD	127,117.78	21,355.55
A 38687	FEDL HOME LN MTG CORP DISC N	01/26/01 01/03/02	313397RH6	19	9530	5.0972	3,806,000.00	98,863,333.33	SUNGARD	296,722.22	55,111.11
A 38717	FEDL HOME LN MTG CORP DISC N	02/22/01 01/31/02	313397SM4	19	928	4.7200	5,000,000.00	4,9930,122.22	SUNGARD	124,555.56	29,766.66
A 38726	FEDL HOME LN MTG CORP DISC N	03/02/01 02/28/02	313397TR2	19	877	4.9416	10,000,000.00	98,602,444.44	SUNGARD	230,275.00	61,000.00
A 38734	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	923	4.7468	9,543,225.00	98,34500,000.00	SUNGARD	154,664.45	42,350.00
A 38735	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	927	4.7315	8,687,115.55	98,34500,000.00	SUNGARD	176,782.23	48,400.00
A 38736	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	906	4.7315	8,000,000.00	7,867,600.00	SUNGARD	176,782.23	48,400.00
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	908	4.7315	3,000,000.00	2,950,350.00	SUNGARD	66,293.32	18,149.99
A 38767	FEDL HOME LN MTG CORP DISC N	03/29/01 02/28/02	313397TR2	19	100	4.7315	2,865,906.69	98,34500,000.00	SUNGARD	37,353.33	10,000.00
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01 03/15/02	313397UG4	19	7622	4.4220	13,000,000.00	12,462,067.22	SUNGARD	240,774.45	64,079.16
A 38786	FEDL HOME LN MTG CORP DISC N	04/09/01 03/15/02	313397UG4	19	920	4.0500	2,000,000.00	1,964,141.67	SUNGARD	32,625.00	8,016.67
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT 13.44%(M)											
						4.3476	366,800,000.00	394,564,427.18		7,320,288.32	668,699.45
						4.4670	386,576,796.40	99,436600000.00			-1,356.99
A 38661	BK AMER C.D.	01/03/01 09/11/01	06050EUV6	19	1	5.8800	9,795,000.00	9,801,705.34	SUNGARD	385,563.85	6,705.34
A 38662	BK AMER C.D.	01/03/01 09/11/01	06050EUV6	19	100	5.8800	20,205,000.00	20,218,831.69	SUNGARD	795,336.15	13,831.69
A 38877	NEGOTIABLE C.D.'S	07/10/01 09/11/01	06050EYTH6	19	100	3.6700	15,000,000.00	15,000,693.39	SUNGARD	81,045.83	693.39
A 38878	NEGOTIABLE C.D.'S	07/10/01 09/11/01	06050EYTH6	19	832	3.6700	15,000,000.00	15,000,693.39	SUNGARD	81,045.83	693.39
A 38879	NEGOTIABLE C.D.'S	07/10/01 09/11/01	06050EYU3	19	900	3.6400	5,000,000.00	5,000,656.17	SUNGARD	26,794.44	656.17
A 38880	NEGOTIABLE C.D.'S	07/10/01 10/09/01	06050EYU3	19	901	3.6400	5,000,000.00	5,000,656.17	SUNGARD	26,794.44	656.17
A 38881	NEGOTIABLE C.D.'S	07/10/01 10/09/01	06050EYU3	19	925	3.6400	20,000,000.00	20,000,624.67	SUNGARD	107,177.78	2,624.67
A 38882	NEGOTIABLE C.D.'S	07/10/01 11/20/01	06050EYU1	19	924	3.6300	40,000,000.00	40,015,554	SUNGARD	213.77	15.54
A 38883	NEGOTIABLE C.D.'S	07/10/01 11/20/01	06050EYU1	19	467	3.6300	93,000,000.00	93,036,162	SUNGARD	497.01	36.12
				40	000	3.6300	93,000,000.00	100,0386435453	SUNGARD		

INVSFT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38934	UNITED STATES TREAS BILL	91279596Q7	100	09/27/01	08/20/01	000	3.320	3.332	99.650	50,000,000.00	49,824,777.78
A 38935	UNITED STATES TREAS BILL	91279596R5	100	10/04/01	08/20/01	000	3.310	3.324	99.586	10,000,000.00	9,958,625.00
A 38932	UNITED STATES TREAS BILL	91279596R4	931	10/11/01	08/14/01	000	3.410	3.429	99.451	50,000,000.00	49,728,625.56
A 38902	UNITED STATES TREAS BILL	91279596R3	100	10/18/01	07/24/01	000	3.455	3.484	99.175	20,000,000.00	19,834,927.78
A 38936	UNITED STATES TREAS BILL	91279596T1	100	10/25/01	08/20/01	000	3.315	3.335	99.392	50,000,000.00	49,696,127.00
A 38937	UNITED STATES TREAS BILL	91279596T2	100	11/08/01	08/20/01	000	3.280	3.319	99.268	50,000,000.00	49,633,868.89
A 38938	UNITED STATES TREAS BILL	91279596M4	1901	11/23/01	08/20/01	000	3.280	3.309	99.134	5,000,000.00	4,956,722.42
A 38710	UNITED STATES TREAS BILL	91279596M6	928	11/29/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,933.72
A 38939	UNITED STATES TREAS BILL	91279596M0	100	01/03/02	07/24/01	000	3.240	3.260	98.776	5,000,000.00	4,938,800.00
A 38903	UNITED STATES TREAS BILL	91279596C6	9904	01/11/02	07/24/01	000	3.415	3.473	98.321	14,000,000.00	13,764,934.17
A 38904	UNITED STATES TREAS BILL	91279596C6	877	01/11/02	07/24/01	000	3.415	3.473	98.321	6,000,000.00	5,899,257.50
A 38923	UNITED STATES TREAS BILL	91279596C6	931	01/11/02	08/14/01	000	3.260	3.307	98.587	40,000,000.00	39,434,933.33
SUBTOTAL (Investment Type) 11 TREASURY BILLS							3.387	3.420	99.099	314,000,000.00	311,170,536.95
10.77% (C)											
A 38627	UNITED STATES TREAS NTS	91282758R9	100	11/30/01	12/01/00	000	5.875	6.091	99.805	26,000,000.00	25,949,218.75
A 37994	T NOTE (99.23)	91282758C5	100	10/30/01	11/30/09	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 37995	T NOTE (99.23)	91282758C5	100	11/30/01	11/30/09	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 35462	T NOTE	91282758E1	100	12/31/01	12/31/96	000	6.125	6.166	99.766	10,000,000.00	9,976,567.50
A 35523	T NOTE(98.10)	91282758G6	1	01/31/02	01/31/97	000	6.250	6.654	98.307	20,000,000.00	19,661,668.75
A 35524	T NOTE(99.25)	91282758G6	100	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,953,687.50
A 35525	T NOTE(99.11)	91282758G6	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,350.00
A 35526	T NOTE(99.16)	91282758G6	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,948,437.50
A 35527	T NOTE(99.16)	91282758G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,953,125.00
A 35528	T NOTE(99.16)	91282758G6	100	01/31/02	01/31/97	000	6.250	6.370	99.482	10,000,000.00	9,949,128.75
A 38096	T NOTE (99.18)	91282758X6	1	01/31/02	01/31/00	000	6.315	6.616	99.555	8,000,000.00	7,964,375.00
A 38097	T NOTE (99.25)	91282758X6	100	01/31/02	01/31/00	000	6.315	6.506	99.758	8,000,000.00	7,980,625.00
A 38098	T NOTE (99.25)	91282758X6	100	01/31/02	01/31/00	000	6.315	6.506	99.758	8,000,000.00	7,980,625.00
A 38099	T NOTE (99.18)	91282758X6	100	01/31/02	01/31/00	000	6.315	6.612	99.563	8,000,000.00	7,965,000.00
A 38100	T NOTE (99.25)	91282758X6	100	01/31/02	01/31/00	000	6.315	6.502	99.766	8,000,000.00	7,981,250.00
A 38101	T NOTE (99.18)	91282758X6	100	01/31/02	01/31/00	000	6.315	6.612	99.563	8,000,000.00	7,965,000.00
A 35724	T NOTE (99.16)	91282758Z0	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374	T NOTE (99.16)	91282758Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00	24,873,046.88
A 38375	T NOTE (99.16)	91282758Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00	24,873,046.88
A 38376	T NOTE (99.16)	91282758Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00	24,873,046.88
A 38394	T NOTE (99.16)	91282758Y7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00	24,873,046.88
A 36595	T NOTE (99.16)	91282758Y7	5005	03/31/03	03/31/98	000	5.500	5.615	99.500	200,000.00	199,010.00
A 36596	T NOTE (99.16)	91282758Y7	5005	03/31/03	03/31/98	000	5.500	5.615	99.500	8,650,000.00	8,606,732.50
A 36597	T NOTE (99.16)	91282758Y7	5005	03/31/03	03/31/98	000	5.500	5.615	99.500	150,000.00	149,257.50
A 38856	T NOTE (99.16)	91282758B5	3052	03/31/03	03/31/98	000	5.500	5.604	99.505	1,000,000.00	995,550.00
A 38857	T NOTE (99.17)	91282758Z0	1	06/30/03	07/02/01	000	3.875	4.288	99.248	10,000,000.00	9,924,762.23
A 38858	T NOTE (99.17)	91282758Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.248	10,000,000.00	9,923,980.98
A 38859	T NOTE (99.17)	91282758Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38861	T NOTE (99.17)	91282758Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38864	T NOTE (99.135)	91282758Z0	100	06/30/03	07/09/01	000	3.875	4.187	99.509	15,000,000.00	14,926,324.73
A 38866	T NOTE (99.135)	91282758Z0	100	06/30/03	07/09/01	000	3.875	4.187	99.509	20,000,000.00	19,903,328.80
A 33942	T NOTE (88.20)	91282758Z0	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,431.25

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN	TRNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 38616 T NOTE (95.26)		912827403	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,368,359.38
A 38793 T NOTE (99.23)		912827403	100	11/15/03	04/11/01	000	4.250	4.368	99.711	20,000,000.00	19,942,187.50
A 38822 T NOTE (99.16)		912827403	100	11/15/03	05/15/01	000	4.250	4.474	99.477	50,000,000.00	49,758,281.25
A 38823 T NOTE (99.15)		912827403	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25,000,000.00	24,865,523.48
A 38824 T NOTE (99.11)		912827403	100	11/15/03	05/16/01	000	4.250	4.481	99.472	20,000,000.00	19,849,497.28
A 38825 T NOTE (99.11)		912827403	100	11/15/03	05/18/01	000	4.250	4.531	99.378	20,000,000.00	19,875,679.35
A 38828 T NOTE (99.13)		912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.491	30,000,000.00	29,847,246.64
A 38830 T NOTE (99.13)		912827403	100	11/15/03	05/23/01	000	4.250	4.505	99.499	15,000,000.00	14,923,624.33
A 38831 T NOTE (99.12)		912827403	100	11/15/03	05/23/01	000	4.250	4.526	99.492	15,000,000.00	14,924,796.20
A 38832 T NOTE (99.10)		912827403	100	11/15/03	05/25/01	000	4.250	4.593	99.412	20,000,000.00	19,882,477.83
A 38841 T NOTE (99.20)		912827403	100	11/15/03	06/04/01	000	4.250	4.426	99.852	15,000,000.00	14,973,709.24
A 38843 T NOTE (99.22)		912827403	100	11/15/03	06/04/01	000	4.250	4.414	99.852	25,000,000.00	24,963,018.01
A 37378 T NOTE (99.22)		912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,960,000.00
A 37379 T NOTE (99.12)		912827546	100	02/15/04	08/15/00	000	4.750	4.892	99.375	15,000,000.00	14,960,781.25
A 38473 T NOTE (99.27)		912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474 T NOTE (95.27)		912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476 T NOTE (95.27)		912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T NOTE (95.18)		912827546	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00	14,374,218.75
A 38708 T NOTE (99.21)		912827546	100	02/15/04	02/23/01	000	4.750	4.994	99.328	30,000,000.00	29,788,437.50
A 38718 T NOTE (99.26)		912827546	100	02/15/04	02/23/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38764 T NOTE (100.21)		912827546	100	02/15/04	03/29/01	000	4.515	4.817	100.625	10,000,000.00	10,062,500.00
A 38794 T NOTE (100.22)		912827546	100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38795 T NOTE (100.22)		912827546	100	02/15/04	04/16/01	000	4.750	4.487	100.695	10,000,000.00	10,068,750.00
A 38796 T NOTE (100.22)		912827546	100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38797 T NOTE (100.22)		912827546	100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38799 T NOTE (100.20)		912827546	100	02/15/04	04/16/01	000	4.750	4.522	100.594	10,000,000.00	10,059,375.00
A 38803 T NOTE (100.12)		912827546	100	02/15/04	04/17/01	000	4.750	4.611	100.359	25,000,000.00	25,089,843.75
A 38805 T NOTE (100.14)		912827546	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,111,328.13
A 38806 T NOTE (100.14)		912827546	100	02/15/04	05/01/01	000	4.750	4.585	100.442	25,000,000.00	25,105,466.75
A 38807 T NOTE (100.14)		912827546	100	02/15/04	05/01/01	000	4.750	4.582	100.450	25,000,000.00	25,107,421.88
A 38916 T NOTE (101.18)		912827546	100	02/15/04	08/07/01	000	4.750	4.094	101.555	25,000,000.00	25,388,671.98
A 35949 T NOTE (101.18)		912827546	100	02/15/04	08/07/01	000	4.750	4.098	101.547	25,000,000.00	25,386,718.75
A 36273 T NOTE (99.17)		912827546	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 36274 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,447,187.50
A 36275 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,445,625.00
A 38276 T NOTE (99.22)		912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38810 T NOTE (101.30)		912827546	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES											
38,446(C)											
4.982 5.203 99.347 1,118,005,000.00 1,110,704,482.08											

A 38842 FEDERAL HOME LOAN BANK	313M3013	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38853 FEDERAL HOME LN BKS	313M3087	100	06/28/02	06/28/01	000	4.030	4.030	100.000	9,600,000.00	9,600,000.00
A 38855 FEDERAL HOME LN BKS	313M3087	100	06/28/02	06/28/01	000	4.030	4.030	100.000	29,000,000.00	29,000,000.00
A 38854 FEDERAL HOME LN BKS	313M3087	901	06/28/02	06/28/01	000	4.030	4.030	100.000	8,000,000.00	8,000,000.00

INSTRUMENT	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PURP	COUN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 38955	FEDERAL HOME LN BKS	3133M007	9902	06/28/02	06/28/01	000	4.030	4.030	100.000	3,400,000.00	3,400,000.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK 2.608 (C)											
A 38844	FEDERAL NATL MTG ASSN	31359WJ1	100	05/23/03	06/05/01	000	4.700	4.700	100.157	20,000,000.00	20,031,333.33
A 38845	FEDERAL NATL MTG ASSN	31359WJ1	100	05/23/03	06/05/01	000	4.700	4.700	100.157	14,000,000.00	14,021,933.33
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTGAGE 1.188 (C)											
A 38574	FEDERAL NATL MTG ASSN DI	313598M5	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00	4,701,288.89
A 38575	FEDERAL NATL MTG ASSN DI	313598M5	100	10/05/01	10/18/00	000	6.105	6.993	94.031	20,000,000.00	18,808,133.33
A 38655	FEDERAL NATL MTG ASSN DI	313589M5	926	10/05/01	01/28/01	000	4.970	5.149	96.021	2,500,000.00	2,413,025.00
A 38926	FEDERAL NATL MTG ASSN DI	313589M6	3	10/05/01	08/14/01	000	3.440	3.457	99.503	50,000,000.00	49,751,555.56
A 38663	FEDERAL NATL MTG ASSN DI	313589M6	930	11/02/01	12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38781	FEDERAL NATL MTG ASSN DI	313589M6	904	11/02/01	04/09/01	000	4.180	4.283	97.597	15,000,000.00	14,639,457.00
A 38669	FEDERAL NATL MTG ASSN DI	313589M6	859	11/16/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38944	FEDERAL NATL MTG ASSN DI	313589P5	9530	11/30/01	12/11/00	000	3.350	3.376	99.237	2,400,000.00	2,381,686.67
A 38633	FEDERAL NATL MTG ASSN DI	313589P5	907	11/30/01	01/08/01	000	5.720	6.061	94.375	25,000,000.00	23,593,833.33
A 38670	FEDERAL NATL MTG ASSN DI	313589P5	907	11/30/01	01/08/01	000	4.900	5.128	95.563	7,000,000.00	6,669,324.44
A 38671	FEDERAL NATL MTG ASSN DI	313589P5	911	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,649,324.44
A 38690	FEDERAL NATL MTG ASSN DI	313589P5	924	12/28/01	01/26/01	000	4.910	5.146	95.417	15,000,000.00	14,312,600.00
A 38719	FEDERAL NATL MTG ASSN DI	313589P5	100	12/28/01	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,028,888.89
A 38727	FEDERAL NATL MTG ASSN DI	313589P5	876	02/08/02	04/09/01	000	4.130	4.280	96.501	6,000,000.00	5,790,058.33
A 38729	FEDERAL NATL MTG ASSN DI	313589P5	918	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730	FEDERAL NATL MTG ASSN DI	313589P5	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731	FEDERAL NATL MTG ASSN DI	313589P5	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732	FEDERAL NATL MTG ASSN DI	313589P5	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733	FEDERAL NATL MTG ASSN DI	313589P5	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56
SUBTOTAL (Investment Type) 41 FIMA DISCOUNT NOTES 7.268 (C)											
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO 1.448 (C)											
A 38869	FEDL FARM CRED BK CONS D	313331X4	919	09/19/01	07/09/01	000	3.600	3.626	99.280	2,000,000.00	1,985,600.00
A 38924	FEDL FARM CRED BK CONS D	313331X4	9906	09/19/01	08/14/01	000	3.470	3.482	99.653	5,000,000.00	4,982,650.00
A 38925	FEDL FARM CRED BK CONS D	313331X4	9900	09/19/01	08/14/01	000	3.470	3.482	99.653	20,000,000.00	19,930,600.00
A 38755	FEDL FARM CRED BK CONS D	313331M1	9900	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00	4,866,172.22
A 38741	FEDL FARM CRED BK CONS D	313331M1	858	11/02/01	08/31/01	000	3.350	3.370	99.414	5,000,000.00	4,970,687.50
A 38688	FEDL FARM CRED BK CONS D	313331S9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO 1.448 (C)											
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO 1.448 (C)											
A 38871	FEDL HOME LOAN BK CONS D	313395LX2	887	09/07/01	07/09/01	000	3.620	3.642	99.397	10,000,000.00	9,939,666.67
A 38875	FEDERAL HOME LOAN DISC N	313395LX2	923	09/19/01	07/11/01	000	3.610	3.636	99.298	11,583,000.00	11,461,974.55
A 38943	FEDL HOME LOAN BK CONS D	313395L27	9530	09/21/01	08/30/01	000	3.480	3.487	99.787	50,000,000.00	49,893,666.67

(SIRFT)

INVSFT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE				
A 38766	FEDL HOME LOAN BK CONS D	313385ME3	100	09/26/01	03/29/01	000	4.440	4.541	97.768	5,000,000.00	4,888,383.33				
A 38784	FEDL HOME LOAN BK CONS D	313385ME3	9906	09/26/01	04/09/01	000	4.200	4.285	98.017	12,000,000.00	11,762,000.00				
A 38636	FEDL HOME LOAN BK CONS D	313385ME8	9901	09/28/01	12/12/00	000	5.820	6.106	95.312	25,000,000.00	23,887,916.67				
A 38870	FEDL HOME LOAN BK CONS D	313385ME8	9907	10/05/01	07/09/01	000	3.600	3.632	99.120	7,000,000.00	6,938,400.00				
A 38930	FEDL HOME LOAN BK CONS D	313385ME3	805	10/12/01	08/14/01	000	3.400	3.439	99.440	22,250,000.00	22,125,288.75				
A 38927	FEDL HOME LOAN BK CONS D	313385MX9	9531	11/02/01	08/14/01	000	3.370	3.395	99.251	25,000,000.00	24,812,777.78				
A 38946	FEDL HOME LOAN BK CONS D	313385MX8	879	11/06/01	08/31/01	000	3.360	3.381	99.375	4,000,000.00	3,974,886.67				
A 38946	FEDL HOME LOAN BK CONS D	313385MX8	804	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00	14,904,800.00				
A 38948	FEDL HOME LOAN BK CONS D	313385MX8	924	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00	14,904,800.00				
A 38949	FEDL HOME LOAN BK CONS D	313385MX8	859	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00	14,904,800.00				
A 38950	FEDL HOME LOAN BK CONS D	313385MX8	9615	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00	14,904,800.00				
A 38953	FEDL HOME LOAN BK CONS D	313385MX8	9615	11/09/01	08/31/01	000	3.360	3.372	99.349	15,000,000.00	14,902,291.67				
A 38951	FEDL HOME LOAN BK CONS D	313385FQ3	9901	11/23/01	08/31/01	000	3.320	3.346	99.225	1,400,000.00	1,389,154.67				
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 8.64%(C)											3.714	3.763	98.936	252,193,000.00	249,510,320.76
A 38897	FMC DISCOUNT NOTES	313397LE4	860	09/04/01	07/11/01	000	3.630	3.650	99.445	9,000,000.00	8,950,087.50				
A 38928	FEDL HOME LN MTG CORP DI	313397LE4	100	09/11/01	08/14/01	000	3.520	3.530	99.726	25,000,000.00	24,931,555.56				
A 38740	FEDL HOME LN MTG CORP DI	313397LE0	959	09/13/01	03/14/01	000	4.610	4.721	97.657	24,000,000.00	23,431,580.00				
A 38706	FEDL HOME LN MTG CORP DI	313397LE2	9530	09/21/01	02/14/01	000	4.880	5.029	97.031	25,000,000.00	24,257,833.33				
A 38715	FEDL HOME LN MTG CORP DI	313397LE2	9530	09/21/01	02/14/01	000	4.820	4.959	97.188	20,000,000.00	19,437,666.67				
A 38721	FEDL HOME LN MTG CORP DI	313397LE2	100	09/21/01	02/27/01	000	4.700	4.830	97.311	50,000,000.00	48,655,277.78				
A 38722	FEDL HOME LN MTG CORP DI	313397LE2	9530	09/21/01	02/27/01	000	4.690	4.819	97.316	15,000,000.00	14,597,441.67				
A 38736	FEDL HOME LN MTG CORP DI	313397LE2	900	09/21/01	03/09/01	000	4.620	4.739	97.485	9,000,000.00	8,773,620.00				
A 38727	FEDL HOME LN MTG CORP DI	313397ME3	931	09/24/01	03/05/01	000	4.540	4.674	97.389	10,000,000.00	9,738,919.44				
A 38742	FEDL HOME LN MTG CORP DI	313397ME3	859	10/03/01	08/14/01	000	4.500	4.656	97.516	25,000,000.00	24,376,920.00				
A 38929	FEDL HOME LN MTG CORP DI	313397ME3	9903	10/05/01	04/09/01	000	4.340	4.479	97.521	11,800,000.00	11,743,458.33				
A 38898	FMC DISCOUNT NOTES	313397MW0	903	10/11/01	07/11/01	000	3.610	3.644	99.077	20,000,000.00	19,583,327.78				
A 38899	FMC DISCOUNT NOTES	313397MW0	928	10/11/01	07/11/01	000	3.610	3.644	99.077	4,000,000.00	3,963,097.78				
A 38900	FMC DISCOUNT NOTES	313397MW0	9531	10/11/01	07/11/01	000	3.610	3.644	99.077	5,000,000.00	4,953,872.22				
A 38873	FEDL HOME LN MTG CORP DI	313397MJ6	963	10/24/01	07/09/01	000	3.590	3.629	98.933	6,000,000.00	5,944,646.67				
A 38901	FMC DISCOUNT NOTES	313397JAZ3	860	11/09/01	07/10/01	000	3.570	3.614	98.790	2,000,000.00	1,978,659.44				
A 38916	FMC DISCOUNT NOTES	313397JAZ3	1901	11/16/01	07/11/01	000	3.570	3.614	98.731	2,000,000.00	1,974,613.33				
A 38716	FEDL HOME LN MTG CORP DI	313397LE9	929	11/19/01	02/23/01	000	4.770	4.966	96.746	2,000,000.00	1,974,613.33				
A 38723	FEDL HOME LN MTG CORP DI	313397LE9	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00				
A 38952	FEDL HOME LN MTG CORP DI	313397LE9	859	12/28/01	08/31/01	000	3.310	3.347	98.124	7,000,000.00	6,923,410.28				
A 38664	FEDL HOME LN MTG CORP DI	313397ME6	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00				
A 38667	FEDL HOME LN MTG CORP DI	313397ME6	902	01/03/02	01/26/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00				
A 38717	FEDL HOME LN MTG CORP DI	313397ME4	877	01/31/02	02/23/01	000	4.720	4.942	95.516	5,000,000.00	4,775,800.00				
A 38726	FEDL HOME LN MTG CORP DI	313397ME4	923	02/28/02	03/02/01	000	4.530	4.747	95.432	10,000,000.00	9,543,225.00				
A 38734	FEDL HOME LN MTG CORP DI	313397ME4	923	02/28/02	03/09/01	000	4.530	4.731	95.530	7,000,000.00	6,687,115.55				
A 38735	FEDL HOME LN MTG CORP DI	313397ME4	927	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77				
A 38736	FEDL HOME LN MTG CORP DI	313397ME4	906	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77				
A 38737	FEDL HOME LN MTG CORP DI	313397ME4	908	02/28/02	03/09/01	000	4.530	4.731	95.530	3,000,000.00	2,856,006.67				
A 38767	FEDL HOME LN MTG CORP DI	313397ME4	100	02/28/02	03/29/01	000	4.310	4.491	95.977	2,000,000.00	1,919,546.67				

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38758	FEDL HOME LN MTG CORP DI	313397UG4	7622	03/15/02	03/27/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22
A 38786	FEDL HOME LN MTG CORP DI	313397UG4	920	03/15/02	04/09/01	000	4.050	4.211	96.175	2,000,000.00	1,923,500.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES							13.38%(C)	4.348	4.467	97.424	386,576,796.40
A 38661	BK AMER C.D.	06050EYU6	1	09/11/01	01/03/01	000	5.880	5.880	100.000	9,795,000.00	9,795,000.00
A 38662	BK AMER C.D.	06050EYU6	100	09/11/01	01/03/01	000	5.880	5.880	100.000	20,205,000.00	20,205,000.00
A 38677	NEGOTIABLE C.D.'S	06050EYU6	100	09/11/01	07/10/01	000	3.670	3.670	100.000	15,000,000.00	15,000,000.00
A 38678	NEGOTIABLE C.D.'S	06050EYU6	892	09/11/01	07/10/01	000	3.670	3.670	100.000	15,000,000.00	15,000,000.00
A 38879	NEGOTIABLE C.D.'S	06050EYU3	901	10/09/01	07/10/01	000	3.640	3.640	100.000	5,000,000.00	5,000,000.00
A 38880	NEGOTIABLE C.D.'S	06050EYU3	901	10/09/01	07/10/01	000	3.640	3.640	100.000	5,000,000.00	5,000,000.00
A 38881	NEGOTIABLE C.D.'S	06050EYU3	925	11/09/01	07/10/01	000	3.640	3.640	100.000	20,000,000.00	20,000,000.00
A 38882	NEGOTIABLE C.D.'S	06050EYU1	924	11/20/01	07/10/01	000	3.630	3.630	100.000	40,000.00	40,000.00
A 38883	NEGOTIABLE C.D.'S	06050EYU1	467	11/20/01	07/10/01	000	3.630	3.630	100.000	93,000.00	93,000.00
A 38884	NEGOTIABLE C.D.'S	06050EYU1	471	11/20/01	07/10/01	000	3.630	3.630	100.000	175,000.00	175,000.00
A 38885	NEGOTIABLE C.D.'S	06050EYU1	5005	11/20/01	07/10/01	000	3.630	3.630	100.000	1,000,000.00	1,000,000.00
A 38886	NEGOTIABLE C.D.'S	06050EYU1	892	11/20/01	07/10/01	000	3.630	3.630	100.000	3,000,000.00	3,000,000.00
A 38887	NEGOTIABLE C.D.'S	06050EYU1	924	11/20/01	07/10/01	000	3.630	3.630	100.000	21,692,000.00	21,692,000.00
A 38808	BK AMER C.D.	06050EYU5	100	02/26/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38809	BK AMER C.D.	06050EYU3	100	02/26/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38812	BK AMER C.D.	06050EYU4	100	03/12/02	05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.00
A 38814	BK AMER C.D.	06050EYU2	100	05/01/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EYAT	100	05/06/02	05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.00
A 38813	BK AMER C.D.	06050EYAT	100	05/07/02	05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EYU0	100	05/29/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38911	BK AMER C.D.	06050EYU1	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S							16.27%(C)	4.183	4.183	100.000	470,000,000.00
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							.04%(C)	3.390	3.390	100.000	1,100,000.00
REPORT TOTALS							FIXED	4.421	4.545	98.924	2,920,773,000.00
ASSETS											2,889,343,172.12

(SIRPT)

CITY, COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 8/31/01

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE PRICE	S&P RATING	CUM YIELD	TENDING PRICE	BOOK VALUE	PAR VALUE SHARES	BOOK VALUE
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.000
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.000
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
						REPORT TOTALS					
						ASSETS		FIXED			
							3.390		3.390	100.000	1,100,000.00

* ACTIVE TRANSACTIONS *

CITYCOUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/01 TO 08/31/01
SETTLEMENT DATE BASIS
18 FUNDS

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INSTR NO.	DESCRIPTION/POOL#	BANK	BROK	NATURALITY	TRADE/ SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	/ENTRY			TYPE	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
33942 T NOTE (98.20)		40		08/15/03	08/15/01	INTR	5,750		-143.75	
				08/15/01	09/04/01		7,520			143.75
35192 T NOTE (97.8)		19		08/15/01	08/15/01	AMRT	7,875	133,109.37	-133,109.37	
				09/04/01	08/15/01		8,565		-275,625.00	
		40		09/04/01	08/15/01	MAT	7,875	-7,000,000.00	-7,000,000.00	
35213 T NOTE(98.27)		19		09/04/01	08/15/01	AMRT	8,565	58,593.75	-58,593.75	7,275,625.00
				09/04/01	08/31/01		6,500		-162,500.00	
		89		09/04/01	08/31/01	MAT	6,780	-5,000,000.00	-5,000,000.00	
35214 T NOTE(98.27)		19		09/04/01	08/31/01	AMRT	6,780	58,593.75	-58,593.75	5,162,500.00
				09/04/01	08/31/01		6,500		-162,500.00	
		74		09/04/01	08/31/01	MAT	6,780	-5,000,000.00	-5,000,000.00	
35215 T NOTE(98.27)		19		09/04/01	08/31/01	AMRT	6,500	58,593.75	-58,593.75	5,162,500.00
				09/04/01	08/31/01		6,780		-162,500.00	
		40		09/04/01	08/31/01	MAT	6,500	-5,000,000.00	-5,000,000.00	
35254 T NOTE (97.11)		19		09/04/01	08/31/01	AMRT	6,500	134,823.36	-134,823.36	5,162,500.00
				09/04/01	08/31/01		7,152		-162,500.00	
		87		09/04/01	08/31/01	MAT	6,500	-5,000,000.00	-5,000,000.00	
37378 T NOTE (99.22)		19		09/04/01	08/31/01	INTR	7,152		-356,250.00	5,162,500.00
				02/15/04	08/15/01		4,750		-356,250.00	
37379 T NOTE (99.12)		19		02/15/04	08/15/01	INTR	4,750		-356,250.00	356,250.00
				08/15/01	09/04/01		4,892			
37786 T NOTE (99.26)		19		08/31/01	08/31/01	AMRT	5,500	10,546.87	-10,546.87	356,250.00
				09/04/01	08/31/01		5,613		-137,500.00	
		40		09/04/01	08/31/01	MAT	5,500	-5,000,000.00	-5,000,000.00	
37787 T NOTE (99.30)		19		09/04/01	08/31/01	AMRT	5,500	9,300.00	-9,300.00	5,137,500.00
				09/04/01	08/31/01		5,550		-275,000.00	
		40		09/04/01	08/31/01	MAT	5,550	-10,000,000.00	-10,000,000.00	
37788 T NOTE (99.235)		19		09/04/01	08/31/01	SALE	5,550	-9,972,656.25	-249,592.39	10,275,000.00
				08/14/01	08/14/01		5,647	27,343.75		-25,156.25
37789 T NOTE (99.21)		19		08/31/01	08/31/01	AMRT	5,500	17,578.12	-17,578.12	10,257,404.89
				09/04/01	08/31/01		5,688		-137,500.00	
		40		09/04/01	08/31/01	MAT	5,500	-5,000,000.00	-5,000,000.00	
37790 T NOTE (99.30)		19		08/31/01	08/14/01	SALE	5,500	-10,000,000.00	-249,592.39	5,137,500.00
				08/13/01	08/14/01		5,545	8,400.00		-16,603.13
37791 T NOTE (99.21)		19		08/31/01	08/31/01	AMRT	5,500	17,578.12	-17,578.12	10,257,795.52
				09/04/01	08/31/01		5,688		-137,500.00	

* ACTIVE TRANSACTIONS *

C I T Y / C O U N T Y O F S A N F R A N C I S C O
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INVSMT NO.	DESCRIPTION/FOOL#	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYN TYP	COUPN YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
37791 T NOTE (99.21)		19	89	08/31/01	08/31/01	MAT	5.500	-5,000,000.00	-5,000,000.00	-137,500.00	5,137,500.00
37792 T NOTE (99.30)		19		09/04/01	08/31/01	AMRT	5.688		8,400.00	-8,400.00	
				09/04/01	08/31/01		5.545			-275,000.00	10,275,000.00
37793 T NOTE (99.21)		19	74	09/04/01	08/31/01	MAT	5.500	-10,000,000.00	-10,000,000.00	-17,578.12	5,137,500.00
				08/31/01	08/31/01	AMRT	5.545			-137,500.00	
37794 T NOTE (99.21)		19	40	08/31/01	08/14/01	SALE	5.688	-5,000,000.00	-5,000,000.00	-124,796.21	5,137,500.00
37795 T NOTE (99.30)		19		08/13/01	08/14/01		5.500	-5,000,000.00	-5,000,000.00	-21,679.68	5,128,897.77
				08/31/01	08/31/01	AMRT	5.545		8,400.00	-8,400.00	
38473 T NOTE (95.27)		19	87	09/04/01	08/31/01	MAT	5.500	-10,000,000.00	-10,000,000.00	-275,000.00	10,275,000.00
38474 T NOTE (95.27)		19		02/15/04	08/15/01	INTR	4.750			-356,250.00	356,250.00
38476 T NOTE (95.27)		19		02/15/04	08/15/01	INTR	6.092			-356,250.00	356,250.00
38477 T NOTE (95.18)		19		02/15/04	08/15/01	INTR	6.092			-356,250.00	356,250.00
38615 T NOTE (99.14)		19		08/15/01	08/15/01	INTR	4.750			-356,250.00	356,250.00
38616 T NOTE (99.21)		19		08/13/01	08/14/01	SALE	5.500	-45,000,000.00	-44,736,328.13	-1,123,165.76	356,250.00
38656 T NOTE (99.26)		19		08/13/01	08/14/01	SALE	6.290		263,671.87	-300,585.93	46,160,079.82
				08/31/01	08/14/01	SALE	5.500	-50,000,000.00	-49,816,406.25	-1,247,961.96	-224,609.38
				08/31/01	08/31/01	AMRT	5.500		183,593.75	51,288,977.59	
				09/04/01	08/31/01		5.796		93,164.06	-93,164.06	
38658 T NOTE (99.28)		19	40	09/04/01	08/31/01	MAT	5.500	-45,000,000.00	-45,000,000.00	-1,237,500.00	46,237,500.00
				08/31/01	08/31/01	AMRT	5.796			-687,500.00	25,687,500.00
				09/04/01	08/31/01		5.715		37,109.37	-37,109.37	
38699 FEDL HOME LOAN BK CONS		19	40	09/04/01	08/31/01	MAT	5.500	-25,000,000.00	-25,000,000.00	-687,500.00	25,687,500.00
38705 FEDL HOME LOAN BK CONS		19	40	09/04/01	08/31/01	MAT	5.715			-687,500.00	25,687,500.00
38707 UNITED STATES TREAS BI		19	40	08/08/01	08/08/01	SALE	4.925	-50,000,000.00	-48,755,069.45	-1,244,930.55	50,000,000.00
				08/16/01	08/16/01	SALE	5.051		-25,000,000.00	-24,398,437.50	-5,979.17
				08/16/01	08/16/01	MAT	5.072		601,562.50	-487,861.11	24,981,916.67
				02/15/04	08/15/01	INTR	4.825	-20,000,000.00	-19,512,138.89	-487,861.11	20,000,000.00
38708 T NOTE (99.11)		19		08/15/01	08/15/01	INTR	4.946		-3,936.46	-708,563.54	712,500.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415 554-487
 DETAIL TRANSACTION REPORT
 08/01/01 TO 08/31/01
 SETTLEMENT DATE BASIS
 18 FUNDS

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INVSMT NO. MEMO	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/SETTLE	TXN TYPE	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PRM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38709	UNITED STATES TREAS BI	19	08/16/01	08/16/01	MAT	4.740	-4,000,000.00	-3,907,306.67	-92,693.33	
38718	T NOTE (99.26)	19	09/04/01	08/16/01		4.852				4,000,000.00
		19	02/15/04	08/15/01	INTR	4.750		-18,895.03	-408,604.97	
38739	FEDL HOME LOAN BK CONS	19	08/15/01	09/04/01	08/15/01	4.824				427,500.00
		19	09/30/01	08/30/01	MAT	4.650	-4,000,000.00	-3,910,100.00	-89,900.00	
38764	T NOTE (100.21)	19	09/04/01	08/30/01		4.757				4,000,000.00
		19	02/15/04	08/15/01	INTR	4.750		-55,110.50	-182,389.50	
38790	BK AMER C/P	19	08/15/01	09/04/01	08/15/01	4.515				237,500.00
		19	09/04/01	08/14/01	MAT	4.490	-50,000,000.00	-49,220,486.11	-779,513.89	
38794	T NOTE (100.22)	19	02/15/04	08/15/01	INTR	4.561				50,000,000.00
		19	09/04/01	08/15/01		4.750		-18,729.28	-158,770.72	
38795	T NOTE (100.22)	19	02/15/04	08/15/01		4.487				237,500.00
		19	09/04/01	08/15/01	INTR	4.750		-18,729.28	-158,770.72	
38796	T NOTE (100.22)	19	02/15/04	08/15/01		4.487				237,500.00
		19	09/04/01	08/15/01	INTR	4.750		-18,729.28	-158,770.72	
38797	T NOTE (100.22)	19	02/15/04	08/15/01		4.484				237,500.00
		19	09/04/01	08/15/01	INTR	4.750		-18,729.28	-158,770.72	
38799	T NOTE (100.20)	19	02/15/04	08/15/01		4.487				237,500.00
		19	09/04/01	08/15/01	INTR	4.750		-18,729.28	-158,770.72	
38803	T NOTE (100.12)	19	08/15/01	09/04/01	08/15/01	4.522				237,500.00
		19	02/15/04	08/15/01	INTR	4.750		-200,103.59	-393,646.41	
38805	T NOTE (100.14)	19	09/04/01	08/15/01		4.611				593,750.00
		19	02/15/04	08/15/01	INTR	4.750		-246,029.01	-347,720.99	
38806	T NOTE (100.14)	19	09/04/01	08/15/01		4.576				593,750.00
		19	02/15/04	08/15/01	INTR	4.750		-246,029.01	-347,720.99	
38807	T NOTE (100.14)	19	08/15/01	09/04/01	08/15/01	4.585				593,750.00
		19	02/15/04	08/15/01	INTR	4.750		-246,029.01	-347,720.99	
38846	BK AMER C.D.	19	08/15/01	09/04/01	08/15/01	4.582				593,750.00
		19	09/04/01	08/14/01	MAT	3.800	-15,000,000.00	-15,000,000.00	-98,166.67	
38847	BK AMER C.D.	19	09/04/01	08/14/01		3.800				15,098,166.67
		19	09/04/01	08/14/01	MAT	3.800	-20,000,000.00	-20,000,000.00	-130,888.89	
38872	FEDL HOME LN MTG CORP	19	09/04/01	08/28/01		3.640		-14,924,166.67		20,130,888.89
		19	09/04/01	08/28/01	MAT	3.658	-15,000,000.00	-14,924,166.67	-75,833.33	
38875	NEGOTIABLE C.D.'S	19	09/04/01	08/14/01		3.690				15,000,000.00
		19	09/04/01	08/14/01	MAT	3.690	-10,000,000.00	-10,000,000.00	-35,875.00	
38876	NEGOTIABLE C.D.'S	19	09/04/01	08/14/01		3.690				10,035,875.00
		19	09/04/01	08/14/01	MAT	3.690	-20,000,000.00	-20,000,000.00	-71,750.00	
38896	FMC DISCOUNT NOTES	19	09/04/01	08/28/01		3.658				20,071,750.00
		19	09/04/01	08/28/01	MAT	3.658	-16,069,000.00	-15,991,011.79	-77,988.21	
38907	UNITED STATES TREAS BI	19	08/16/01	08/03/01		3.585				16,069,000.00
		19	08/16/01	08/03/01	SALE	3.585	-50,000,000.00	-49,920,333.33	-14,937.50	
38908	UNITED STATES TREAS BI	19	08/16/01	08/16/01		3.585				49,935,180.56
		19	09/04/01	08/16/01	MAT	3.585	-50,000,000.00	-49,920,333.33	-79,666.67	
						3.591				50,000,000.00

CITY OF SAN FRANCISCO
M. DANIEL DALY
4 15-554-4487

* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/01 TO 08/31/01
SETTLEMENT DATE BASIS
18 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/ SETTLE	TYN COMPN	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
CASH DATE /ENTRY				YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38909	FEDERAL NATL MFG ASSN	19	40 08/02/01 08/02/01 MAT	3.620	-50,000,000.00	-49,989,944.44	-10,055.56	50,000,000.00
			09/04/01 08/02/01	3.621				
38910	FEDERAL NATL MFG ASSN	19	40 08/02/01 08/02/01 MAT	3.620	-50,000,000.00	-49,989,944.44	-10,055.56	50,000,000.00
			09/04/01 08/02/01	3.621				
38912	UNITED STATES TREAS BI	19	40 08/03/01 08/02/01 PURC	3.620	50,000,000.00	49,859,222.22	-49,859,222.22	-2,000.01
			08/03/01 08/02/01	3.630		-140,777.78	-60,333.33	49,921,555.56
38913	UNITED STATES TREAS BI	19	40 08/13/01 08/14/01 SALE	3.620	-50,000,000.00	-49,859,222.22	-49,859,222.22	-2,000.01
			08/03/01 08/02/01	3.630		-140,777.78	-60,333.33	49,921,555.56
38914	UNITED STATES TREAS BI	19	40 08/13/01 08/14/01 SALE	3.620	-50,000,000.00	-49,859,222.22	-49,859,222.22	-2,000.01
			08/03/01 08/02/01	3.630		-140,777.78	-60,333.33	49,921,555.56
38916 T NOTE (101.18)		19	87 02/15/04 08/07/01 PURC	4.750	25,000,000.00	25,956,178.79	-25,956,178.79	593,750.00
			08/06/01 08/07/01	4.094		-567,506.91	-26,243.09	593,750.00
38917 T NOTE (101.18)		19	89 02/15/04 08/07/01 PURC	4.750	25,000,000.00	25,954,225.66	-25,954,225.66	593,750.00
			08/06/01 08/07/01	4.098		-954,225.66	-26,243.09	593,750.00
38918 UNITED STATES TREAS BI		19	87 09/20/01 08/13/01 PURC	3.455	15,000,000.00	14,946,735.42	-14,946,735.42	50,000.00
			08/13/01 08/14/01	3.467		-53,264.58	-18,714.58	14,965,400.00
38919 UNITED STATES TREAS BI		19	87 09/20/01 08/13/01 PURC	3.455	15,000,000.00	14,946,735.42	-14,946,735.42	50,000.00
			08/13/01 08/14/01	3.467		-53,264.58	-18,714.58	14,965,400.00
38920 UNITED STATES TREAS BI		19	87 09/20/01 08/13/01 PURC	3.455	16,000,000.00	15,943,184.44	-15,943,184.44	53,333.33
			08/13/01 08/14/01	3.467		-56,815.56	-19,962.22	15,963,093.33
38921 UNITED STATES TREAS BI		19	87 09/20/01 08/13/01 PURC	3.455	4,000,000.00	3,985,796.11	-3,985,796.11	13,333.34
			08/13/01 08/14/01	3.467		-14,203.89	-4,990.56	3,990,773.34
38922 UNITED STATES TREAS BI		19	89 10/11/01 08/13/01 PURC	3.429	50,000,000.00	49,725,305.56	-49,725,305.56	39,434,933.33
			08/13/01 08/14/01	3.260		-565,066.67	-39,434,933.33	

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4887
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/01 TO 08/31/01

* ACTIVE TRANSACTIONS *

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SETTLEMENT DATE BASIS
18 FUNDS

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/ CASH DATE /ENTRY	SETTLE	TXN COUPON YIELD	PAR VALUE	ORIGINAL FACE	BOOK VALUE	PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38924	FEDL FARM CRED BK CONS	19	09/15/01	08/13/01	PURC	3.470	5,000,000.00	4,982,650.00	-17,350.00		-4,982,650.00
38925	FEDL FARM CRED BK CONS	19	08/13/01	08/13/01	PURC	3.482	20,000,000.00	19,930,600.00	-69,400.00		-19,930,600.00
38926	FEDERAL NATL MTG ASSN	19	09/13/01	08/14/01	PURC	3.482	50,000,000.00	49,751,555.56	-248,444.44		-49,751,555.56
38927	FEDL HOME LOAN BK CONS	19	10/05/01	08/14/01	PURC	3.440	25,000,000.00	24,812,777.78	-187,222.22		-24,812,777.78
38928	FEDL HOME LN MTG CORP	19	11/02/01	08/14/01	PURC	3.395	25,000,000.00	24,931,555.56	-68,444.44		-24,931,555.56
38929	FEDL HOME LN MTG CORP	19	09/11/01	08/14/01	PURC	3.530	11,800,000.00	11,743,458.33	-56,541.67		-11,743,458.33
38930	FEDL HOME LN MTG CORP	19	08/13/01	08/14/01	PURC	3.467	22,250,000.00	22,125,288.75	-124,711.25		-22,125,288.75
38931	T NOTE	19	10/12/01	08/14/01	PURC	3.439	15,000,000.00	15,573,707.28	573,707.28		15,573,707.28
38932	FEDL HOME LN MTG CORP	19	08/13/01	08/14/01	PURC	3.470	15,000,000.00	14,963,824.71	-382,471.51		-14,963,824.71
38933	T NOTE (101.18)	19	08/13/01	08/15/01	INTR	4.094	10,000,000.00	10,382,471.51	382,471.51		10,382,471.51
38934	UNITED STATES TREAS BI	19	08/15/01	09/04/01	SALE	4.094	-10,000,000.00	-10,155,468.75	-155,468.75		-10,155,468.75
38935	UNITED STATES TREAS BI	19	08/21/01	08/20/01	PURC	3.332	50,000,000.00	49,824,777.78	-175,222.22		-49,824,777.78
38936	UNITED STATES TREAS BI	19	08/21/01	08/20/01	PURC	3.310	10,000,000.00	9,958,625.00	-41,375.00		-9,958,625.00
38937	UNITED STATES TREAS BI	19	08/21/01	08/20/01	PURC	3.324	50,000,000.00	49,696,125.00	-303,875.00		-49,696,125.00
38938	UNITED STATES TREAS BI	19	08/21/01	08/20/01	PURC	3.319	50,000,000.00	49,633,888.89	-66,111.11		-49,633,888.89
38939	UNITED STATES TREAS BI	19	08/21/01	08/20/01	PURC	3.309	5,000,000.00	4,956,722.22	-43,277.78		-4,956,722.22
38940	BNY INT (119311.10)	19	08/21/01	08/20/01	PURC	3.280	5,000,000.00	4,938,800.00	-61,200.00		-4,938,800.00
38941	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38942	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38943	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38944	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38945	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38946	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38947	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38948	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38949	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38950	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38951	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38952	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38953	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38954	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38955	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38956	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38957	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38958	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38959	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38960	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38961	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38962	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38963	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38964	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38965	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38966	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38967	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38968	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38969	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38970	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38971	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38972	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38973	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38974	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38975	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38976	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38977	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38978	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38979	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38980	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38981	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38982	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38983	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38984	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38985	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38986	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38987	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38988	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38989	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38990	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38991	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38992	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38993	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38994	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38995	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38996	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38997	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38998	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
38999	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00
39000	BNY (11882.98)	19	08/22/01	08/14/01	PURC	5.550	25,000,000.00	25,000,000.00	0.00		25,000,000.00

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/01 TO 08/31/01
SETTLEMENT DATE BASIS
18 FUNDS

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* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ SETTLE	TYN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38943	FEDL HOME LOAN BK CONS	19	61	09/21/01 08/30/01	PURC 3.480	50,000,000.00	49,893,666.67		-49,893,666.67
				08/29/01 08/30/01			-106,333.33		
38944	FEDERAL NATL MTG ASSN	19	40	11/21/01 08/31/01	PURC 3.350	2,400,000.00	2,381,686.67		-2,381,686.67
				08/31/01 08/31/01			-18,313.33		
38945	FEDL FARM CRED BK CONS	19	40	11/02/01 08/31/01	PURC 3.350	5,000,000.00	4,970,687.50		-4,970,687.50
				08/31/01 08/31/01			-29,312.50		
38946	FEDL HOME LOAN BK CONS	19	40	11/06/01 08/31/01	PURC 3.360	4,000,000.00	3,974,986.67		-3,974,986.67
				08/31/01 08/31/01			-25,013.33		
38947	FEDL HOME LOAN BK CONS	19	40	11/07/01 08/31/01	PURC 3.381	15,000,000.00	14,904,800.00		-14,904,800.00
				08/31/01 08/31/01			-95,200.00		
38948	FEDL HOME LOAN BK CONS	19	40	11/07/01 08/31/01	PURC 3.381	15,000,000.00	14,904,800.00		-14,904,800.00
				08/31/01 08/31/01			-95,200.00		
38949	FEDL HOME LOAN BK CONS	19	40	11/07/01 08/31/01	PURC 3.381	18,000,000.00	17,885,760.00		-17,885,760.00
				08/31/01 08/31/01			-114,240.00		
38950	FEDL HOME LOAN BK CONS	19	40	11/07/01 08/31/01	PURC 3.381	16,000,000.00	15,898,453.33		-15,898,453.33
				08/31/01 08/31/01			-101,546.67		
38951	FEDL HOME LOAN BK CONS	19	40	11/23/01 08/31/01	PURC 3.320	1,400,000.00	1,389,154.67		-1,389,154.67
				08/31/01 08/31/01			-10,845.33		
38952	FEDL HOME LN MTG CORP	19	40	12/28/01 08/31/01	PURC 3.310	7,000,000.00	6,923,410.28		-6,923,410.28
				08/31/01 08/31/01			-76,589.72		
38953	FEDL HOME LOAN BK CONS	19	40	11/09/01 08/31/01	PURC 3.350	15,000,000.00	14,902,291.67		-14,902,291.67
				08/31/01 08/31/01			-97,708.33		

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

MR.

DANIEL DALY

415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

08/01/01 TO 08/31/01

REPORT GRAND TOTALS

ASSETS

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* ACTIVE TRANSACTIONS *

PAR TYPE/ WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS	SETTLEMENT
PURC (39)	3.614	872,850,000.00		871,760,865.29	-1,089,134.71			-871,760,865.29
SALE (18)	4.563	-450000000.00		-448964880.20	1,035,119.80	-3,871,429.51	-826,245.13	453,662,297.91
INTR (22)	4.835			-2,544,792.83		-5,957,850.92	256.93	
MAT (28)	4.602	-521069000.00		-518120501.79		-7,510,803.77		522,682,807.35
ACR (14)	5.993			723,368.64		-723,368.64		

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
 MR. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/01 TO 08/31/01
 SETTLEMENT DATE BASIS
 1997 EDUC FAC(SFUSD) 1999B 5.08%

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE (DISC)	INTEREST (AMORT/ACCRET)	GAIN/LOSS SETTLEMENT		
38942	PUBLIC TIME DEPOSIT	19	60	08/21/02	08/21/01	PURC	3.390	100,000.00	100,000.00	-100,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/01 TO 08/31/01
 REPORT GRAND TOTALS
 ASSETS

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TYPE / WEIGHTED TXN# YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM / (DISCOUNT)	AMORTIZATION / (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
FURC 1)	3.390	100,000.00	100,000.00					-100,000.00

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



DOCUMENTS DEPT.

OCT 12 2001

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

October 5, 2001

SAN FRANCISCO
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San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past three months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 41,110,010	Earned Interest Yield
Total Net Earnings	\$ 36,198,923	Pooled Funds 5.124%
Average Age of Portfolio	332 Days	All Funds 4.934%

Total cost of the securities on hand on September 30, 2001 was \$2,641,982,387 with a market value of \$2,702,304,296 plus fixed assets accrued earnings of \$20,584,649.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of September 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on September 30, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of September 2001.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DAILY 415-554-4487

P O R T F O L I O S T A T I S T I C S
9/01/01 THROUGH 9/30/01

ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,729,672.27	.00	9,040.00	N/A	9,738,712.27
TOTAL NET EARNINGS THIS PERIOD:	11,211,367.94	.00	3,107.51	N/A	11,214,475.45
AVERAGE DAILY PORTFOLIO BALANCE:	2,850,094,206.44	.00	1,100,000.00	N/A	2,851,194,206.44
EARNED INCOME YIELD THIS PERIOD:	4.786	.000	3.437	N/A	4.785
END OF PERIOD PORTFOLIO BALANCE:	2,640,882,387.42	.00	1,100,000.00	N/A	2,641,982,387.42
CURRENT AMORTIZED BOOK VALUE:	2,644,294,246.80	.00	1,100,000.00	N/A	2,645,394,246.80
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.471	.000	3.437	N/A	4.470
WEIGHTED AVERAGE DAYS TO MATURITY:	331.60	.00	114.09	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	331.60	.00	114.09	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.785

SUMMARY DESCRIPTION		COUN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE	YIELD	PRICE	SHARES	
(Investment Type) 11	TREASURY BILLS	19.09%(C)	3.273	3.311	98.869	510,000,000.00
(Investment Type) 12	TREASURY NOTES	41.08%(C)	4.987	5.229	99.297	1,093,005,000.00
(Investment Type) 22	FEDERAL HOME LOAN BANK	.95%(C)	4.000	4.026	99.975	25,000,000.00
(Investment Type) 23	FEDERAL NATIONAL MORTGAGE ASSN.	1.23%(C)	4.700	4.700	100.157	34,000,000.00
(Investment Type) 41	FNMA DISCOUNT NOTES	8.35%(C)	4.616	4.806	96.469	228,675,000.00
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	.55%(C)	4.205	4.335	97.272	15,000,000.00
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	5.21%(C)	3.354	3.376	99.364	138,650,000.00
(Investment Type) 44	FMC DISCOUNT NOTES	6.79%(C)	4.163	4.294	97.088	184,800,000.00
(Investment Type) 81	COMMERCIAL PAPER DISC	1.13%(C)	3.400	3.410	99.698	30,000,000.00
(Investment Type) 91	NEGOTIABLE C.D.'S	15.52%(C)	4.097	4.097	100.000	410,000,000.00
(Investment Type) 1010	PUBLIC TIME DEPOSIT	.04%(C)	3.390	3.390	100.000	1,100,000.00
REPORT TOTALS			4.314	4.447	98.942	2,670,230,000.00
ASSETS						2,641,982,387.42
FIXED						

INVESTMENTS OUTSTANDING AS OF 09/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR PRICE SOURCE	INT UNREALIZED GAIN	UNREALIZED LOSS
A 38970	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JK8	19	919	3.1200	1,000,000.00	989,503.01	1,560.00	SUNGARD	3,716.34
A 38971	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JK8	19	900	3.1200	5,000,000.00	4,947,515.06	7,800.00	SUNGARD	18,581.73
A 38972	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JK8	19	906	3.1200	4,921,133.33	98,950,0120482	6,240.00	SUNGARD	14,865.38
A 38972	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JK8	19	906	3.1200	4,000,000.00	3,956,012.05	98,950,0120482	SUNGARD	
SUBTOTAL (Investment Type) 11 TREASURY BILLS					18.77% (M)	3.2725	510,000,000.00	507,193,155.58	1,974,395.27	988,108.36
						3.3111	504,231,643.62	99,449,93000000	-991.67	
A 38627	UNITED STATES TREAS NTS 12/01/00 10/31/01	9128275R9	19	100	5.8750	26,000,000.00	26,073,125.00	639,225.54	SUNGARD	123,906.25
A 37994	T NOTE (99.23) 11/30/99 11/30/01	9128272C5	19	100	5.8750	25,949,218.75	100,2812500000	493,556.31	SUNGARD	205,078.12
A 37995	T NOTE (99.23) 11/30/99 11/30/01	9128272C5	19	100	5.8750	24,927,734.38	100,5312500000	493,556.31	SUNGARD	205,078.12
A 35462	T NOTE 12/31/96 12/31/01	9128272E1	19	100	6.0306	25,000,000.00	25,132,812.50	154,789.40	SUNGARD	110,937.50
A 35521	T NOTE(98.10) 01/31/97 01/31/02	9128272G6	19	1	6.2500	9,976,562.50	10,087,500.00	210,597.83	SUNGARD	588,631.25
A 35523	T NOTE(99.11) 01/31/97 01/31/02	9128272G6	19	000	6.6536	19,661,368.75	101,1250000000	63,119.35	SUNGARD	115,312.50
A 35524	T NOTE(99.25) 01/31/97 01/31/02	9128272G6	19	000	6.4092	5,939,687.50	101,2500000000	52,649.46	SUNGARD	74,150.00
A 35526	T NOTE(99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3051	4,988,350.00	101,125,000.00	105,298.91	SUNGARD	176,562.50
A 35527	T NOTE(99.16) 01/31/97 01/31/02	9128272G6	19	100	6.3720	9,948,437.50	101,2500000000	105,298.91	SUNGARD	171,875.00
A 35528	T NOTE(99.16) 01/31/97 01/31/02	9128272G6	19	100	6.2500	9,953,125.00	101,125,000.00	105,298.91	SUNGARD	175,781.25
A 38096	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	1	6.3702	9,949,218.75	101,2500000000	85,923.91	SUNGARD	138,125.00
A 38097	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	000	6.6164	7,964,375.00	101,2812500000	85,923.91	SUNGARD	121,875.00
A 38098	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	7,980,625.00	101,2812500000	85,923.91	SUNGARD	121,875.00
A 38099	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	7,980,625.00	101,2812500000	85,923.91	SUNGARD	121,875.00
A 38100	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	7,965,000.00	101,2812500000	85,923.91	SUNGARD	121,875.00
A 38101	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	7,981,250.00	101,2812500000	85,923.91	SUNGARD	121,875.00
A 35724	T NOTE (99.16) 04/30/97 04/30/02	9128272S0	19	7	6.6250	10,000,000.00	10,240,625.00	277,241.85	SUNGARD	294,025.00
A 38374	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	9,946,600.00	102,4062500000	25,695,312.50	SUNGARD	822,265.62
A 38374	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	24,873,046.88	102,7812500000	25,695,312.50	SUNGARD	822,265.62

INVEST DESCRIPTION		PURCHASE MATURITY DATE		CUSIP		BANK		FUND		CEN RATE		PAR/SHARES		MARKET VALUE		CURR ACCT		INT UNREALIZED GAIN	
NUMBER						BROK		SAFE		YTM	TR	BOOK		MARKET PRICE		PRICE SOURCE		UNREALIZED LOSS	
A	38375	T	NOTE (99.16)					100		6.2500		25,000,000.00		25,695,312.50		394,870.92		822,265.62	
		06/30/00	06/30/02					19		6.2500		25,000,000.00		25,695,312.50					
A	38376	T	NOTE (99.16)					100		6.5249		24,873,046.88		102,781,250,000		SUNBOARD			
		06/30/00	06/30/02					19		6.2500		25,000,000.00		25,695,312.50		394,870.92		822,265.62	
A	36594	T	NOTE (99.16)					100		6.5249		24,873,046.88		102,781,250,000		SUNBOARD			
		03/31/98	03/31/03					5005		5.5000		208,187.50		30.22				9,177.50	
A	36595	T	NOTE (99.16)					100		5.6148		199,010.00		104,093,750,000		SUNBOARD			
		03/31/98	03/31/03					19		5.5000		8,650,000.00		9,004,109.38		1,307.01		397,376.88	
A	36596	T	NOTE (99.16)					3032		5.6160		8,660,732.50		104,093,750,000		SUNBOARD			
		03/31/98	03/31/03					19		5.5000		130,000.00		156,140.63		22.66		6,883.13	
A	36597	T	NOTE (99.16)					100		5.6148		149,257.50		104,093,750,000		SUNBOARD			
		03/31/98	03/31/03					3051		5.5000		1,000,000.00		1,040,937,500.00		151.10		45,437.50	
A	38856	T	NOTE (99.7)					100		5.6043		995,500.00		104,093,750,000		SUNBOARD			
		07/02/01	06/30/03					1		3.8750		10,000,000.00		10,187,500.00		97,927.99		264,843.75	
A	38858	T	NOTE (99.7)					100		4.2836		9,924,762.23		10,187,500,000		SUNBOARD			
		07/02/01	06/30/03					1		3.8750		10,000,000.00		10,187,500.00		97,927.99		265,625.00	
A	38859	T	NOTE (99.7)					100		4.2877		9,923,980.98		10,187,500,000		SUNBOARD			
		07/02/01	06/30/03					100		3.8750		10,000,000.00		10,187,500.00		97,927.99		265,625.00	
A	38861	T	NOTE (99.7)					100		4.2877		9,923,980.98		10,187,500,000		SUNBOARD			
		07/02/01	06/30/03					100		3.8750		10,000,000.00		10,187,500.00		97,927.99		265,625.00	
A	38864	T	NOTE (99.135)					100		4.8877		9,923,980.98		10,187,500,000		SUNBOARD			
		07/09/01	06/30/03					100		3.8750		15,000,000.00		101,875,000,000		146,891.38		365,140.62	
A	38866	T	NOTE (99.135)					100		4.1866		14,926,324.73		101,875,000,000		SUNBOARD			
		07/09/01	06/30/03					100		3.8750		20,375,000.00		20,375,000.00		195,855.97		490,625.00	
A	33942	T	NOTE (88.20)					40		4.1824		19,903,328.80		101,875,000,000		SUNBOARD			
		09/27/94	08/15/03					2355		5.7500		5,000.00		5,265.63		36.72		834.38	
A	38616	T	NOTE (95.26)					100		4.2500		15,000,000.00		15,411,187.50		240,794.84		1,048,828.12	
		11/28/00	11/15/03					100		5.8164		14,368,359.38		102,781,250,000		SUNBOARD			
A	38792	T	NOTE (99.23)					100		4.2500		20,000,000.00		20,556,250.00		321,059.78		614,062.50	
		04/11/01	11/15/03					87		4.3676		19,942,187.50		102,781,250,000		SUNBOARD			
A	38822	T	NOTE (99.16)					100		4.2500		50,000,000.00		51,390,625.00		802,649.46		1,652,343.75	
		05/15/01	11/15/03					100		4.4736		49,738,281.25		102,781,250,000		SUNBOARD			
A	38823	T	NOTE (99.15)					100		4.2500		25,000,000.00		25,695,312.50		401,324.73		830,078.12	
		05/15/01	11/15/03					100		4.4803		24,865,234.38		102,781,250,000		SUNBOARD			
A	38824	T	NOTE (99.15)					100		4.2500		20,000,000.00		20,556,250.00		321,059.78		664,062.50	
		05/16/01	11/15/03					100		4.4805		19,894,497.28		102,781,250,000		SUNBOARD			
A	38825	T	NOTE (99.11)					100		4.2500		20,000,000.00		20,556,250.00		321,059.78		664,062.50	
		05/18/01	11/15/03					100		4.5313		19,875,679.35		102,781,250,000		SUNBOARD			
A	38828	T	NOTE (99.13)					100		4.2500		30,000,000.00		30,834,375.00		481,589.67		1,014,843.75	
		05/23/01	11/15/03					100		4.5089		29,847,248.64		102,781,250,000		SUNBOARD			
A	38829	T	NOTE (99.13)					100		4.2500		15,000,000.00		15,411,187.50		240,794.84		507,421.87	
		05/23/01	11/15/03					100		4.5089		14,923,624.33		102,781,250,000		SUNBOARD			
A	38830	T	NOTE (99.13)					100		4.2500		15,000,000.00		15,411,187.50		240,794.84		506,250.00	
		05/23/01	11/15/03					100		4.5055		14,924,796.20		102,781,250,000		SUNBOARD			
A	38831	T	NOTE (99.12)					100		4.2500		15,000,000.00		15,411,187.50		240,794.84		513,281.25	
		05/23/01	11/15/03					100		4.5258		14,917,764.95		102,781,250,000		SUNBOARD			
A	38832	T	NOTE (99.10)					100		4.2500		20,000,000.00		20,556,250.00		321,059.79		696,875.00	
		05/25/01	11/15/03					45		4.3533		19,862,472.83		102,781,250,000		SUNBOARD			

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/SHARES	MARKET VALUE	CURR ACOR	INT	UNREALIZED GAIN
				BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS	
A 38841	T NOTE (99.20)	06/04/01 11/15/03	912827403	19	100	4.2500	15,000,000.00	15,417.187.50	240,794.84		478,125.00
				87	000	4.4261	14,973,709.24	102,7812500000	SUNGARD		
A 38843	T NOTE (99.20)	06/04/01 11/15/03	912827403	19	100	4.2500	25,000,000.00	25,695.312.50	401,324.73		790,039.06
				87	000	4.4142	24,963,018.01	102,7812500000	SUNGARD		
A 37378	T NOTE (99.22)	02/16/99 02/15/04	912827586	19	100	4.7500	15,000,000.00	15,600,000.00	90,998.64		649,218.75
				74	000	4.8246	14,950,781.25	104,0000000000	SUNGARD		
A 37379	T NOTE (99.12)	02/16/99 02/15/04	912827586	19	100	4.7500	15,000,000.00	15,600,000.00	90,998.64		693,750.00
				74	000	4.8295	14,906,250.00	104,0000000000	SUNGARD		
A 38473	T NOTE (99.27)	08/15/00 02/15/04	912827586	19	100	4.7500	15,000,000.00	15,600,000.00	90,998.64		1,225,781.25
				40	000	6.0915	14,374,218.75	104,0000000000	SUNGARD		
A 38474	T NOTE (95.27)	08/15/00 02/15/04	912827586	19	100	4.7500	15,000,000.00	15,600,000.00	90,998.64		1,225,781.25
				45	000	6.0915	14,374,218.75	104,0000000000	SUNGARD		
A 38476	T NOTE (95.27)	08/15/00 02/15/04	912827586	19	100	4.7500	15,000,000.00	15,600,000.00	90,998.64		1,225,781.25
				89	000	6.0915	15,000,000.00	104,0000000000	SUNGARD		
A 38477	T NOTE (95.18)	08/15/00 02/15/04	912827586	19	100	4.7500	14,374,218.75	15,600,000.00	90,998.64		1,267,968.75
				19	100	6.1845	15,000,000.00	104,0000000000	SUNGARD		
A 38708	T NOTE (99.11)	02/16/01 02/15/04	912827586	19	100	4.7500	30,000,000.00	31,200,000.00	181,997.28		1,401,562.50
				40	000	4.9941	29,798,437.50	104,0000000000	SUNGARD		
A 38718	T NOTE (99.26)	02/23/01 02/15/04	912827586	19	100	4.7500	18,000,000.00	18,720,000.00	109,198.37		756,562.50
				40	000	4.8236	17,963,437.50	104,0000000000	SUNGARD		
A 38764	T NOTE (100.21)	03/29/01 02/15/04	912827586	19	100	4.7500	10,000,000.00	10,400,000.00	60,665.76		337,500.00
				87	000	4.5187	10,062,500.00	104,0000000000	SUNGARD		
A 38794	T NOTE (100.22)	04/16/01 02/15/04	912827586	19	100	4.7500	10,000,000.00	10,400,000.00	60,665.76		331,250.00
				40	000	4.4868	10,068,750.00	104,0000000000	SUNGARD		
A 38795	T NOTE (100.22)	04/16/01 02/15/04	912827586	19	100	4.7500	10,000,000.00	10,400,000.00	60,665.76		331,250.00
				45	000	4.4868	10,068,750.00	104,0000000000	SUNGARD		
A 38796	T NOTE (100.22)	04/16/01 02/15/04	912827586	19	100	4.7500	10,000,000.00	10,400,000.00	60,665.76		330,468.75
				87	000	4.4838	10,069,531.25	104,0000000000	SUNGARD		
A 38797	T NOTE (100.22)	04/16/01 02/15/04	912827586	19	100	4.7500	10,000,000.00	10,400,000.00	60,665.76		331,250.00
				89	000	4.4868	10,068,750.00	104,0000000000	SUNGARD		
A 38799	T NOTE (100.20)	04/16/01 02/15/04	912827586	19	100	4.7500	10,000,000.00	10,400,000.00	60,665.76		340,625.00
				87	000	4.5222	10,059,375.00	104,0000000000	SUNGARD		
A 38803	T NOTE (100.12)	04/17/01 02/15/04	912827586	19	100	4.7500	25,000,000.00	26,000,000.00	151,664.40		910,156.25
				40	000	4.6109	25,089,943.75	104,0000000000	SUNGARD		
A 38805	T NOTE (100.14)	05/01/01 02/15/04	912827586	19	100	4.7500	25,000,000.00	26,000,000.00	151,664.40		888,671.87
				89	000	4.5758	25,111,328.13	104,0000000000	SUNGARD		
A 38806	T NOTE (100.14)	05/01/01 02/15/04	912827586	19	100	4.7500	25,000,000.00	26,000,000.00	151,664.40		894,531.25
				45	000	4.5848	25,105,468.75	104,0000000000	SUNGARD		
A 38807	T NOTE (100.14)	05/01/01 02/15/04	912827586	19	100	4.7500	25,000,000.00	26,000,000.00	151,664.40		892,578.12
				40	000	4.5818	25,107,421.88	104,0000000000	SUNGARD		
A 38916	T NOTE (101.18)	08/07/01 02/15/04	912827586	19	100	4.7500	25,000,000.00	26,000,000.00	151,664.40		611,328.12
				87	000	4.9045	25,389,671.88	104,0000000000	SUNGARD		
A 37949	T NOTE (99.17)	11/15/99 05/15/04	912827585	19	100	5.2500	20,000,000.00	21,068,750.00	396,603.26		1,562,500.00
				45	000	5.8824	19,506,250.00	105,3437500000	SUNGARD		
A 38273	T NOTE (99.22)	05/10/00 05/15/04	912827585	19	100	5.8824	10,000,000.00	10,534,375.00	198,301.63		1,067,187.50
				45	000	6.7885	9,467,187.50	105,3437500000	SUNGARD		
A 38274	T NOTE (99.22)	05/10/00 05/15/04	912827585	19	100	5.2500	10,000,000.00	10,534,375.00	198,301.63		1,066,750.00
				87	000	6.7931	9,465,625.00	105,3437500000	SUNGARD		

INVESTMENTS OUTSTANDING AS OF 09/30/01
MAJOR SORT KEY IS ICC#

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/SHARES	MARKET VALUE	CURR ACQR INT	UNREALIZED GAIN/LOSS
					BOOK	SAFE	YTM TR	BOOK	PRICE	SOURCE	UNREALIZED LOSS
A 38275	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500	10,000,000.00	10,534,375.00	198,301.63	1,067,187.50
A 38276	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885	8,467,187.50	105,343,750,000	SUNGD	2,134,375.00
A 38810	T NOTE (101.30)	05/10/00	05/15/04	9128275F5	19	100	6.7885	18,934,375.00	105,343,750,000	SUNGD	991,508.15
	05/02/01 05/15/04				19	100	5.2500	50,000,000.00	52,671,875.00	SUNGD	1,710,937.50
					19	000	4.5642	50,960,937.50	105,343,750,000		
SUBTOTAL (Investment Type) 12	TREASURY NOTES			41.68%	(M)		4.9875	109,308,000.00	112,621,026.56	14,051,162.15	41,128,117.14
							5.2289	108,517,763.33	103,037,900,000		
A 38842	FEDERAL HOME LOAN BANK	06/05/01	06/05/02	3133MFL3	19	100	4.0000	25,000,000.00	25,257,812.50	322,222.22	264,062.50
					40	000	4.0258	24,993,750.00	101,031,200,000	SUNGD	
SUBTOTAL (Investment Type) 22	FEDERAL HOME LOA			.93% (M)			4.0000	25,000,000.00	25,257,812.50	322,222.22	264,062.50
							4.0258	24,993,750.00	101,031,200,000		
A 38844	FEDERAL NATL MTG ASSN	06/05/01	05/23/03	31359MFL	19	100	4.7000	20,000,000.00	20,287,500.00	334,422.22	287,500.00
A 38845	FEDERAL NATL MTG ASSN	06/05/01	05/23/03	31359MFL	19	100	4.7000	14,000,000.00	14,201,250.00	233,955.55	201,250.00
					45	000	4.7000	14,021,933.33	101,437,500,000	SUNGD	
SUBTOTAL (Investment Type) 23	FEDERAL NATIONAL			1.28% (M)			4.7000	34,000,000.00	34,488,750.00	568,177.77	488,750.00
							4.7000	34,053,266.66	101,437,500,000		
A 38574	FEDERAL NATL MTG ASSN DISC N	10/18/00	10/05/01	313589MP5	19	100	6.1100	5,000,000.00	4,996,544.44	295,316.67	1,938.88
A 38575	FEDERAL NATL MTG ASSN DISC N	10/18/00	10/05/01	313589MP5	19	100	6.4882	4,701,288.89	99,970,888,888	SUNGD	1,180,300.00
A 38665	FEDERAL NATL MTG ASSN DISC N	10/18/00	10/05/01	313589MP5	19	000	6.4826	18,806,133.33	99,970,888,888	SUNGD	85,554.44
A 38926	FEDERAL NATL MTG ASSN DISC N	01/26/01	10/05/01	313589MP5	19	000	5.1491	2,413,025.00	99,970,888,888	SUNGD	229,333.33
A 38643	FEDERAL NATL MTG ASSN DISC N	08/14/01	10/05/01	313589MT6	19	930	3.4572	49,751,555.56	49,985,444.44	1,067,161.67	63,786.67
A 38781	FEDERAL NATL MTG ASSN DISC N	12/14/00	11/02/01	313589MT6	19	9904	4.1800	15,000,000.00	14,965,066.67	304,791.67	20,800.00
A 38669	FEDERAL NATL MTG ASSN DISC N	04/09/01	11/02/01	313589PH0	19	9002	4.9200	4,775,000.00	4,759,014.36	173,587.17	14,033.19
A 38944	FEDERAL NATL MTG ASSN DISC N	01/08/01	11/06/01	313589PH7	19	859	3.3500	2,381,686.67	99,652,222,222	SUNGD	6,923.33
A 38663	FEDERAL NATL MTG ASSN DISC N	08/21/01	11/21/01	313589PX5	19	9530	5.7200	25,000,000.00	24,894,583.33	1,167,833.34	132,916.66
A 38670	FEDERAL NATL MTG ASSN DISC N	12/11/00	11/30/01	313589PX5	19	907	4.9000	8,000,000.00	7,966,266.67	289,644.45	31,600.00
		01/08/01	11/30/01		40	000	5.1275	7,645,022.22	99,578,333,333	SUNGD	

(REFNKT)
INVESTMENTS OUTSTANDING AS OF 09/30/01
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAVE	CEN YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR PRICE SOURCE	INT UNREALIZED GAIN
A 38949	FEDL HOME LOAN BK CONS DISC 08/31/01 11/07/01	313385NV8	19	859	3.3600	18,000,000.00	17,991,715.00	52,080.00	13,875.00
A 38974	FEDL HOME LOAN BK CONS DISC 09/11/01 11/07/01	313385NV8	19	9531	3.3815	17,885,760.00	99,73175000000	SUNGARD	8,386.67
A 38953	FEDL HOME LOAN BK CONS DISC 08/31/01 11/09/01	313385P88	19	9615	3.1339	15,929,280.00	99,73175000000	SUNGARD	12,025.00
A 38951	FEDL HOME LOAN BK CONS DISC 08/31/01 11/23/01	313385P03	19	9901	3.3720	14,902,291.00	99,71125000000	SUNGARD	1,463.39
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 5.12% (M)					3.3543	138,650,000.00	138,342,313.63	489,733.26	85,040.83
					3.3759	137,767,539.54	99,77808400000		

A 38929	FEDL HOME LN MTG CORP DISC N 08/11/01 10/24/01	313397W00	19	859	3.4500	11,800,000.00	11,798,289.00	54,280.00	550.67
A 38785	FEDL HOME LN MTG CORP DISC N 04/09/01 10/05/01	313397M93	19	9903	3.4666	11,743,458.33	99,98550000000	407,361.11	3,511.11
A 38898	FEDL HOME LN MTG CORP DISC N 07/11/01 10/11/01	313397W00	19	803	3.6100	19,583,327.78	99,97100000000	SUNGARD	1,111.11
A 38899	FEDL HOME LN MTG CORP DISC N 07/11/01 10/11/01	313397W00	19	928	3.6100	3,963,097.78	99,92750000000	SUNGARD	1,388.89
A 38900	FEDL HOME LN MTG CORP DISC N 07/11/01 10/11/01	313397W00	19	9531	3.6100	6,000,000.00	99,92750000000	SUNGARD	1,666.67
A 38873	FEDL HOME LN MTG CORP DISC N 07/09/01 10/24/01	313397N06	19	903	3.5900	2,000,000.00	99,92750000000	SUNGARD	1,252.22
A 38874	FEDL HOME LN MTG CORP DISC N 07/10/01 11/09/01	313397P43	19	860	3.5700	1,978,659.44	99,83325000000	SUNGARD	26,000.00
A 38901	FEDL HOME LN MTG CORP DISC N 07/11/01 11/16/01	313397P88	19	1901	3.6137	24,697,541.67	99,71225000000	SUNGARD	2,453.33
A 38716	FEDL HOME LN MTG CORP DISC N 02/23/01 11/19/01	313397E19	19	929	4.7700	5,000,000.00	99,66550000000	SUNGARD	14,700.00
A 38723	FEDL HOME LN MTG CORP DISC N 02/27/01 12/28/01	313397B99	19	100	4.9463	4,821,787.50	99,64475000000	SUNGARD	126,500.00
A 38952	FEDL HOME LN MTG CORP DISC N 08/31/01 12/28/01	313397B99	19	859	4.7751	24,031,000.00	99,38400000000	SUNGARD	13,517.78
A 38664	FEDL HOME LN MTG CORP DISC N 01/08/01 01/03/02	313397R46	19	902	3.3466	6,923,410.28	99,38400000000	SUNGARD	25,380.00
A 38687	FEDL HOME LN MTG CORP DISC N 01/26/01 01/03/02	313397R46	19	9530	5.0972	3,806,000.00	99,36811111111	SUNGARD	64,755.55
A 38717	FEDL HOME LN MTG CORP DISC N 02/23/01 01/31/02	313397S44	19	928	5.1392	5,534,000.00	99,36811111111	SUNGARD	39,650.00
A 38726	FEDL HOME LN MTG CORP DISC N 03/02/01 02/28/02	313397R46	19	877	4.9416	4,775,800.00	99,19344444444	SUNGARD	90,416.67
A 38734	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397R46	19	923	4.5300	9,543,225.00	99,01666666667	SUNGARD	181,051.11
A 38735	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397R46	19	927	4.5300	7,687,115.55	99,01666666667	SUNGARD	72,000.00
			40	900	4.7315	8,000,000.00	7,921,333.33	SUNGARD	
			40	900	4.7315	7,642,417.77	99,01666666667	SUNGARD	

FACTOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CN YTM	RATE TR	PAR/SHARES BOOK	MARKET PRICE	CURR ACQR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38736	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397TR2	19	906	4.5300		8,000,000.00	7,921,333.33	206,915.56	SUNGRD	72,000.00
A 38737	FEDL HOME LN MTG CORP DISC N 03/09/01 02/28/02	313397TR2	19	908	4.5300		3,000,000.00	2,970,500.00	26,999.99	SUNGRD	
A 38767	FEDL HOME LN MTG CORP DISC N 03/28/01 02/28/02	313397TR2	19	100	4.7315		2,865,906.69	99,0166666667	44,536.66	SUNGRD	16,250.00
A 38758	FEDL HOME LN MTG CORP DISC N 03/27/01 03/15/02	313397TG4	19	7622	4.2200		15,000,000.00	12,859,383.33	286,491.11	SUNGRD	110,825.00
A 38786	FEDL HOME LN MTG CORP DISC N 04/09/01 03/15/02	313397UG4	19	920	4.4022		12,462,067.22	98,9183333333	39,375.00	SUNGRD	15,491.67
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT					4.1628		184,800,000.00	183,821,330.10	3,613,997.76		789,420.67
					4.2939		179,417,911.67	99,47041700000			
A 38973	MERRILL LYNCH C/P 09/13/01 10/15/01	59018JXF6	19	100	3.4000		30,000,000.00	29,968,150.00	51,000.00	SUNGRD	7,816.67
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER 1.11%(M)					3.4103		29,909,333.33	99,8938333333	51,000.00		7,816.67
					3.4103		29,909,333.33	99,89383300000			
A 38879	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EYU3	19	900	3.6400		5,000,000.00	5,001,359.16	41,961.11	SUNGRD	1,359.16
A 38880	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EYU3	19	901	3.6400		5,000,000.00	5,001,359.16	41,961.11	SUNGRD	1,359.16
A 38881	NEGOTIABLE C.D.'S 07/10/01 10/09/01	06050EYU3	19	925	3.6400		20,000,000.00	100,0271831798	167,844.44	SUNGRD	5,436.64
A 38882	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	924	3.6300		40,000,000.00	100,0271831798	334.77	SUNGRD	60.87
A 38883	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	467	3.6300		93,000.00	93,141.53	778.33	SUNGRD	141.53
A 38884	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	471	3.6300		175,000.00	175,266.32	1,464.60	SUNGRD	266.32
A 38885	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	5005	3.6300		1,000,000.00	1,001,521.81	8,369.17	SUNGRD	1,521.81
A 38886	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	892	3.6300		3,000,000.00	3,004,565.44	25,107.50	SUNGRD	4,565.44
A 38887	NEGOTIABLE C.D.'S 07/10/01 11/20/01	06050EYV1	19	924	3.6300		21,692,000.00	100,1521813280	181,543.96	SUNGRD	33,011.17
A 38808	BK AMER C.D. 05/01/01 02/12/02	06050EXF5	19	100	4.2500		50,000,000.00	50,3149,285.20	903,125.00	SUNGRD	316,744.07
A 38809	BK AMER C.D. 05/01/01 02/26/02	06050EXQ3	19	100	4.2500		50,000,000.00	100,6985103978	903,125.00	SUNGRD	349,255.20
A 38812	BK AMER C.D. 05/04/01 03/12/02	06050EXU4	19	100	4.2000		50,000,000.00	50,370,825.09	875,000.00	SUNGRD	370,825.09
A 38814	BK AMER C.D. 05/07/01 05/01/02	06050EXV2	19	100	4.1000		50,000,000.00	50,472,861.41	837,083.33	SUNGRD	472,861.41

MAJOR SORT KEY IS ICC#

[illegible]

INVEST		FUND		CUPN		BOOK		PAR VALUE		BOOK VALUE	
NO.	DESCRIPTION	CSIP	NO.	MATURITY (YICKER)	DATE	PURP	RATE	YIELD	PRICE	SHARES	
A 38935	UNITED STATES TREAS BILL	912795MR5	100	10/04/01	08/20/01	000	3.310	3.324	99.586	10,000,000.00	9,958,625.00
A 38932	UNITED STATES TREAS BILL	912795MR4	931	10/10/01	08/14/01	000	3.410	3.429	99.451	50,000,000.00	49,725,805.56
A 38902	UNITED STATES TREAS BILL	912795MR3	100	10/18/01	07/24/01	000	3.455	3.484	99.175	20,000,000.00	19,834,927.78
A 38936	UNITED STATES TREAS BILL	912795MR1	100	10/25/01	08/20/01	000	3.315	3.335	99.382	50,000,000.00	49,696,125.00
A 38937	UNITED STATES TREAS BILL	912795MR2	100	11/08/01	08/20/01	000	3.290	3.319	99.268	50,000,000.00	49,633,888.89
A 38954	UNITED STATES TREAS BILL	912795MR7	887	11/08/01	09/06/01	000	3.340	3.360	99.416	10,000,000.00	9,941,556.00
A 38955	UNITED STATES TREAS BILL	912795MR2	860	11/08/01	09/06/01	000	3.345	3.365	99.415	9,000,000.00	8,941,516.25
A 38938	UNITED STATES TREAS BILL	912795MR4	1901	11/23/01	08/21/01	000	3.280	3.309	99.114	5,000,000.00	4,955,722.42
A 38710	UNITED STATES TREAS BILL	912795MR6	928	11/12/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,933.72
A 38939	UNITED STATES TREAS BILL	912795MR0	100	01/03/02	07/20/01	000	3.240	3.280	98.776	5,000,000.00	4,938,800.00
A 38903	UNITED STATES TREAS BILL	912795MR6	9904	01/11/02	08/24/01	000	3.415	3.473	98.321	14,000,000.00	13,764,394.17
A 38904	UNITED STATES TREAS BILL	912795MR6	877	01/11/02	07/24/01	000	3.415	3.473	98.321	6,000,000.00	5,899,257.50
A 38923	UNITED STATES TREAS BILL	912795MR2	859	01/13/02	09/10/01	000	3.260	3.307	98.587	40,000,000.00	39,434,933.33
A 38950	UNITED STATES TREAS BILL	912795MR2	9800	01/13/02	09/10/01	000	3.120	3.159	98.761	20,000,000.00	24,690,166.67
A 38961	UNITED STATES TREAS BILL	912795MR2	1892	01/13/02	09/10/01	000	3.115	3.154	98.761	20,000,000.00	19,752,530.56
A 38965	UNITED STATES TREAS BILL	912795MR2	9800	01/13/02	09/10/01	000	3.120	3.159	98.761	15,000,000.00	14,815,291.67
A 38966	UNITED STATES TREAS BILL	912795MR2	9531	01/13/02	09/10/01	000	3.100	3.139	98.761	15,000,000.00	14,815,291.67
A 38966	UNITED STATES TREAS BILL	912795MR2	9531	02/14/02	09/10/01	000	3.120	3.154	98.761	25,000,000.00	24,690,166.67
A 38964	UNITED STATES TREAS BILL	912795MR7	9531	02/14/02	09/10/01	000	3.120	3.154	98.761	25,000,000.00	24,690,166.67
A 38967	UNITED STATES TREAS BILL	912795MR7	9531	02/14/02	09/10/01	000	3.120	3.154	98.761	25,000,000.00	24,690,166.67
A 38963	UNITED STATES TREAS BILL	912795MR1	100	02/14/02	09/10/01	000	3.120	3.154	98.761	25,000,000.00	24,690,166.67
A 38968	UNITED STATES TREAS BILL	912795MR1	1	03/07/02	09/10/01	000	3.125	3.163	98.639	25,000,000.00	24,659,833.33
A 38970	UNITED STATES TREAS BILL	912795MR8	923	03/07/02	09/10/01	000	3.120	3.164	98.457	10,000,000.00	9,845,486.11
A 38971	UNITED STATES TREAS BILL	912795MR8	919	03/14/02	09/13/01	000	3.120	3.170	98.423	12,000,000.00	11,814,880.00
A 38972	UNITED STATES TREAS BILL	912795MR8	900	03/14/02	09/13/01	000	3.120	3.170	98.423	5,000,000.00	4,921,133.33
A 38972	UNITED STATES TREAS BILL	912795MR8	906	03/14/02	09/13/01	000	3.120	3.170	98.423	4,000,000.00	3,936,906.67
SUBTOTAL (Investment Type) 11 TREASURY BILLS				19.09% (C)			3.273	3.311	98.869	510,000,000.00	504,231,643.62

INVSFT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YR)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRADING YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 35724 T	NOTE (99.16)	912827250	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,006.88
A 38374 T	NOTE (99.16)	912827250	100	06/30/02	06/30/97	000	6.625	6.753	99.466	25,000,000.00	24,873,046.88
A 38375 T	NOTE (99.16)	912827257	100	06/30/02	06/30/00	000	6.620	6.525	99.482	25,000,000.00	24,873,046.88
A 38376 T	NOTE (99.16)	912827257	100	06/30/02	06/30/00	000	6.620	6.525	99.482	25,000,000.00	24,873,046.88
A 36594 T	NOTE (99.16)	912827485	5005	03/31/03	03/31/98	000	5.300	5.615	99.505	200,000.00	199,010.00
A 36596 T	NOTE (99.16)	912827485	100	03/31/03	03/31/98	000	5.300	5.616	99.500	8,650,000.00	8,606,732.50
A 36597 T	NOTE (99.16)	912827485	3052	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00
A 38856 T	NOTE (99.17)	912827620	1	06/30/03	07/02/01	000	3.875	4.284	99.240	10,000,000.00	9,924,762.23
A 38858 T	NOTE (99.17)	912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38861 T	NOTE (99.17)	912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38864 T	NOTE (99.135)	912827620	100	06/30/03	07/02/01	000	3.875	4.187	99.509	15,000,000.00	14,926,324.73
A 38866 T	NOTE (99.135)	912827620	2535	06/30/03	09/27/94	000	5.785	4.182	99.517	20,000,000.00	19,903,438.80
A 38867 T	NOTE (99.135)	912827620	2535	06/30/03	09/27/94	000	5.785	4.182	99.517	5,000.00	4,931.25
A 38868 T	NOTE (99.26)	912827403	100	11/15/03	11/28/00	000	4.320	5.816	95.789	15,000,000.00	14,366,359.38
A 38892 T	NOTE (99.26)	912827403	100	11/15/03	04/11/01	000	4.320	4.368	99.711	20,000,000.00	19,947,187.50
A 38823 T	NOTE (99.15)	912827403	100	11/15/03	05/15/01	000	4.260	4.474	99.417	50,000,000.00	49,738,281.25
A 38824 T	NOTE (99.15)	912827403	100	11/15/03	05/15/01	000	4.260	4.460	99.461	25,000,000.00	24,865,281.38
A 38825 T	NOTE (99.11)	912827403	100	11/15/03	05/18/01	000	4.260	4.461	99.472	20,000,000.00	19,894,497.28
A 38826 T	NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.260	4.509	99.431	30,000,000.00	29,875,468.64
A 38829 T	NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.260	4.509	99.491	15,000,000.00	14,924,624.33
A 38830 T	NOTE (99.12)	912827403	100	11/15/03	05/23/01	000	4.260	4.505	99.491	15,000,000.00	14,924,796.20
A 38831 T	NOTE (99.12)	912827403	100	11/15/03	05/23/01	000	4.260	4.556	99.452	25,000,000.00	24,917,764.95
A 38832 T	NOTE (99.20)	912827403	100	11/15/03	06/04/01	000	4.260	4.456	99.825	15,000,000.00	19,882,472.83
A 38841 T	NOTE (99.20)	912827403	100	11/15/03	06/04/01	000	4.260	4.456	99.825	25,000,000.00	24,963,109.01
A 38843 T	NOTE (99.22)	912827526	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 38847 T	NOTE (95.27)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,906,250.00
A 38473 T	NOTE (95.27)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,906,250.00
A 38474 T	NOTE (95.27)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,906,250.00
A 38477 T	NOTE (95.27)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,906,250.00
A 38478 T	NOTE (95.18)	912827526	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,906,250.00
A 38708 T	NOTE (99.11)	912827526	100	02/15/04	02/16/01	000	4.750	6.164	95.347	14,374,218.75	14,374,218.75
A 38718 T	NOTE (99.26)	912827526	100	02/15/04	02/16/01	000	4.750	6.164	95.347	14,374,218.75	14,374,218.75
A 38764 T	NOTE (100.21)	912827526	100	02/15/04	03/29/01	000	4.750	4.994	99.338	30,000,000.00	29,799,337.50
A 38794 T	NOTE (100.22)	912827526	100	02/15/04	04/16/01	000	4.750	4.515	100.625	18,000,000.00	17,065,337.50
A 38795 T	NOTE (100.22)	912827526	100	02/15/04	04/16/01	000	4.750	4.487	100.668	10,000,000.00	10,066,750.00
A 38796 T	NOTE (100.22)	912827526	100	02/15/04	04/16/01	000	4.750	4.487	100.668	10,000,000.00	10,066,750.00
A 38797 T	NOTE (100.22)	912827526	100	02/15/04	04/16/01	000	4.750	4.487	100.668	10,000,000.00	10,066,750.00
A 38799 T	NOTE (100.22)	912827526	100	02/15/04	04/16/01	000	4.750	4.487	100.668	10,000,000.00	10,066,750.00
A 38803 T	NOTE (100.12)	912827526	100	02/15/04	04/17/01	000	4.750	4.522	100.584	10,000,000.00	10,068,531.25
A 38805 T	NOTE (100.14)	912827526	100	02/15/04	05/01/01	000	4.750	4.611	100.345	25,000,000.00	25,039,843.75
A 38806 T	NOTE (100.14)	912827526	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,111,028.13
A 38807 T	NOTE (100.14)	912827526	100	02/15/04	05/01/01	000	4.750	4.585	100.442	25,000,000.00	25,105,468.75
A 38916 T	NOTE (101.18)	912827526	100	02/15/04	08/07/01	000	4.750	4.582	101.281	25,000,000.00	25,107,421.88
A 38916 T	NOTE (101.18)	912827526	100	02/15/04	08/07/01	000	4.750	4.094	101.555	25,000,000.00	25,388,671.88

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 37949	T NOTE (99.17)	912827SE5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,287.50
A 38273	T NOTE (99.22)	912827SE5	100	05/15/04	05/10/00	000	5.250	6.798	94.672	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	912827SE5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275	T NOTE (99.22)	912827SE5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	912827SE5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,938,375.00
A 38810	T NOTE (101.30)	912827SE5	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES											
A 38842	FEDERAL HOME LOAN BANK	3133WFJL3	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK .95% (C)											
A 38844	FEDERAL NATL MTG ASSN	3135WJCF1	100	05/23/03	06/05/01	000	4.700	4.700	100.157	20,000,000.00	20,031,333.33
A 38845	FEDERAL NATL MTG ASSN	3135WJCF1	100	05/23/03	06/05/01	000	4.700	4.700	100.157	14,000,000.00	14,021,933.33
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTGAGE 1.29% (C)											
A 38574	FEDERAL NATL MTG ASSN DI	313589MP5	100	10/05/01	10/18/00	000	6.110	6.498	94.026	5,000,000.00	4,701,288.89
A 38575	FEDERAL NATL MTG ASSN DI	313589MP5	100	10/05/01	10/18/00	000	6.105	6.493	94.031	20,000,000.00	18,806,133.33
A 38585	FEDERAL NATL MTG ASSN DI	313589MP5	926	10/05/01	01/26/01	000	4.970	5.149	99.521	2,500,000.00	2,413,025.00
A 38526	FEDERAL NATL MTG ASSN DI	313589MP5	3	10/05/01	12/14/01	000	3.440	3.457	99.503	50,000,000.00	49,751,555.56
A 38543	FEDERAL NATL MTG ASSN DI	313589MT6	930	10/05/01	08/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38781	FEDERAL NATL MTG ASSN DI	313589MT6	9904	11/02/01	04/09/01	000	4.180	4.283	97.597	15,000,000.00	14,639,475.00
A 38669	FEDERAL NATL MTG ASSN DI	313589PH0	9902	11/16/01	01/08/01	000	4.920	5.139	95.736	4,775,000.00	4,571,394.00
A 38944	FEDERAL NATL MTG ASSN DI	313589PH0	859	11/12/01	12/31/01	000	3.350	3.366	99.231	2,400,000.00	2,381,686.67
A 38633	FEDERAL NATL MTG ASSN DI	313589PH5	9530	11/30/01	08/11/00	000	5.720	6.06	94.375	25,000,000.00	23,593,838.33
A 38670	FEDERAL NATL MTG ASSN DI	313589PH5	917	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,645,022.22
A 38671	FEDERAL NATL MTG ASSN DI	313589PH5	924	11/30/01	01/08/01	000	4.910	5.166	95.417	15,000,000.00	14,312,600.00
A 38719	FEDERAL NATL MTG ASSN DI	313589PH1	100	12/28/01	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,028,888.89
A 38787	FEDERAL NATL MTG ASSN DI	313589PH1	876	02/08/02	04/09/01	000	4.130	4.280	96.501	6,000,000.00	5,790,058.33
A 38729	FEDERAL NATL MTG ASSN DI	313589SV6	918	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730	FEDERAL NATL MTG ASSN DI	313589PH9	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731	FEDERAL NATL MTG ASSN DI	313589PH9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732	FEDERAL NATL MTG ASSN DI	313589PH9	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733	FEDERAL NATL MTG ASSN DI	313589PH9	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56
A 38735	FEDERAL NATL MTG ASSN DI	313589PH9	9903	04/11/02	09/25/01	000	2.380	2.412	98.691	11,000,000.00	10,856,010.00
A 38975	FEDERAL NATL MTG ASSN DI	313589PH6	9903	04/11/02	09/25/01	000	2.380	2.412	98.691	11,000,000.00	10,856,010.00
SUBTOTAL (Investment Type) 41 FIMA DISCOUNT NOTES 8.35% (C)											
A 38765	FEDL FARM CRED BK CONS D	313313MT1	100	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00	4,866,172.22
A 38945	FEDL FARM CRED BK CONS D	313313MT1	858	11/02/01	08/31/01	000	3.350	3.370	99.414	5,000,000.00	4,970,687.50

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PRN	CURR RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38688	FEDL FARM CRED BK CONS D	313313SE9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO .55%(C)											
							4.205	4.335	97.272	15,000,000.00	14,590,826.39

A 38870	FEDL HOME LOAN BK CONS D	313385ME8	9907	10/05/01	07/09/01	000	3.600	3.632	99.120	7,000,000.00	6,938,400.00
A 38930	FEDL HOME LOAN BK CONS D	313385MW3	805	10/12/01	08/14/01	000	3.420	3.439	99.440	22,250,000.00	22,125,288.75
A 38927	FEDL HOME LOAN BK CONS D	313385WT9	9531	10/12/01	08/14/01	000	3.370	3.395	99.251	25,000,000.00	24,812,777.78
A 38946	FEDL HOME LOAN BK CONS D	313385MX0	879	11/06/01	08/31/01	000	3.360	3.381	99.375	4,000,000.00	3,974,986.67
A 38947	FEDL HOME LOAN BK CONS D	313385MY8	804	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00	14,904,800.67
A 38948	FEDL HOME LOAN BK CONS D	313385MY8	824	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00	14,904,800.67
A 38949	FEDL HOME LOAN BK CONS D	313385MY8	9531	11/07/01	09/17/01	000	3.360	3.381	99.365	18,000,000.00	17,865,760.00
A 38953	FEDL HOME LOAN BK CONS D	313385PA8	9615	11/09/01	08/31/01	000	3.320	3.334	99.548	16,000,000.00	15,929,280.00
A 38951	FEDL HOME LOAN BK CONS D	313385PO3	9901	11/23/01	08/31/01	000	3.320	3.346	99.225	15,000,000.00	14,902,291.67
										1,389,154.67	
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 5.21%(C)											
							3.354	3.376	99.364	138,650,000.00	137,767,539.54

A 38929	FEDL HOME LN MTG CORP DI	313397NM0	859	10/03/01	08/14/01	000	3.450	3.467	99.521	11,800,000.00	11,743,458.33
A 38785	FEDL HOME LN MTG CORP DI	313397ME3	9903	10/05/01	04/09/01	000	4.190	4.279	97.917	20,000,000.00	19,583,327.78
A 38898	FMC DISCOUNT NOTES	313397MV0	803	10/11/01	07/11/01	000	3.610	3.644	99.077	5,000,000.00	3,963,697.78
A 38899	FMC DISCOUNT NOTES	313397MV0	928	10/12/01	07/11/01	000	3.610	3.644	99.077	5,000,000.00	4,953,782.22
A 38900	FMC DISCOUNT NOTES	313397MV0	9531	10/11/01	07/11/01	000	3.610	3.644	99.077	6,000,000.00	5,944,646.67
A 38873	FEDL HOME LN MTG CORP DI	313397NJ6	903	10/12/01	07/09/01	000	3.590	3.629	98.933	2,000,000.00	1,978,659.44
A 38901	FMC DISCOUNT NOTES	313397PA3	860	11/09/01	07/11/01	000	3.570	3.614	98.790	25,000,000.00	24,697,541.67
A 38876	FEDL HOME LN MTG CORP DI	313397PE8	1901	11/16/01	07/11/01	000	3.570	3.616	98.731	2,000,000.00	1,974,613.33
A 38716	FEDL HOME LN MTG CORP DI	313397PE8	929	11/19/01	02/23/01	000	4.770	4.946	96.436	5,000,000.00	4,821,787.50
A 38852	FEDL HOME LN MTG CORP DI	313397PB9	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,410.28
A 38664	FEDL HOME LN MTG CORP DI	313397NH6	859	12/28/01	08/31/01	000	3.310	3.347	96.906	7,000,000.00	6,923,410.00
A 38687	FEDL HOME LN MTG CORP DI	313397NH6	902	01/03/02	01/26/01	000	4.880	5.097	95.130	4,000,000.00	3,806,000.00
A 38717	FEDL HOME LN MTG CORP DI	313397SM4	9530	01/03/02	02/23/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00
A 38726	FEDL HOME LN MTG CORP DI	313397SM4	878	01/28/02	03/02/01	000	4.720	4.942	95.516	5,000,000.00	4,775,800.00
A 38734	FEDL HOME LN MTG CORP DI	313397TR2	923	02/28/02	03/09/01	000	4.530	4.747	95.432	10,000,000.00	9,543,825.00
A 38735	FEDL HOME LN MTG CORP DI	313397TR2	927	02/28/02	03/09/01	000	4.530	4.731	95.530	7,000,000.00	6,687,115.55
A 38736	FEDL HOME LN MTG CORP DI	313397TR2	906	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
A 38737	FEDL HOME LN MTG CORP DI	313397TR2	908	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
A 38758	FEDL HOME LN MTG CORP DI	313397TR2	100	02/28/02	03/27/01	000	4.310	4.491	95.977	3,000,000.00	2,865,906.69
A 38758	FEDL HOME LN MTG CORP DI	313397TR2	7622	03/15/02	03/27/01	000	4.220	4.402	95.962	2,000,000.00	1,919,546.67
A 38786	FEDL HOME LN MTG CORP DI	313397OG4	920	03/15/02	04/09/01	000	4.050	4.211	96.175	13,000,000.00	12,462,067.22
										2,000,000.00	1,923,500.00
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 6.79%(C)											
							4.163	4.294	97.088	184,800,000.00	179,417,511.67

A 38973	MERRILL LYNCH C/P	59018JXF6	100	10/15/01	09/13/01	000	3.400	3.410	99.698	30,000,000.00	29,909,333.33
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 1.13%(C)											
							3.400	3.410	99.698	30,000,000.00	29,909,333.33

MAJOR SORT KEY IS ICC#

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INVEST	DESCRIPTION	CUSIP	NO.	MATURITY (TICKER)	DATE	SAF/P	CURN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
INVT	DESCRIPTION	CUSIP	NO.	MATURITY (TICKER)	DATE	SAF/P	CURN	YIELD	PRICE	SHARES	BOOK VALUE
A 36879	NEGOTIABLE C.D.'S	06050EYJ3	900	10/09/01	07/10/01	000	3.640	3.640	100.000	5,000,000.00	5,000,000.00
A 36880	NEGOTIABLE C.D.'S	06050EYJ3	901	10/09/01	07/10/01	000	3.640	3.640	100.000	5,000,000.00	5,000,000.00
A 36881	NEGOTIABLE C.D.'S	06050EYJ3	925	10/09/01	07/10/01	000	3.640	3.640	100.000	20,000,000.00	20,000,000.00
A 36882	NEGOTIABLE C.D.'S	06050EYJ1	924	11/20/01	07/10/01	000	3.630	3.630	100.000	40,000.00	40,000.00
A 36883	NEGOTIABLE C.D.'S	06050EYJ1	467	11/20/01	07/10/01	000	3.630	3.630	100.000	93,000.00	93,000.00
A 36884	NEGOTIABLE C.D.'S	06050EYJ1	471	11/20/01	07/10/01	000	3.630	3.630	100.000	175,000.00	175,000.00
A 36885	NEGOTIABLE C.D.'S	06050EYJ1	5005	11/20/01	07/10/01	000	3.630	3.630	100.000	1,000,000.00	1,000,000.00
A 36886	NEGOTIABLE C.D.'S	06050EYJ1	892	11/20/01	07/10/01	000	3.630	3.630	100.000	3,000,000.00	3,000,000.00
A 36887	NEGOTIABLE C.D.'S	06050EYJ1	924	11/20/01	07/10/01	000	3.630	3.630	100.000	21,692,000.00	21,692,000.00
A 36808	BK AMER C.D.	06050EYX5	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 36809	BK AMER C.D.	06050EYX3	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 36812	BK AMER C.D.	06050EYX4	100	03/12/02	05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.00
A 36814	BK AMER C.D.	06050EYX7	100	05/01/02	05/07/01	000	4.180	4.180	100.000	50,000,000.00	50,000,000.00
A 36820	BK AMER C.D.	06050EYX7	100	05/06/02	05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.00
A 36824	BK AMER C.D.	06050EYX7	100	05/07/02	05/04/01	000	4.1270	4.2270	100.000	50,000,000.00	50,000,000.00
A 36813	BK AMER C.D.	06050EYX0	100	05/07/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 36815	BK AMER C.D.	06050EYX0	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
A 36911	BK AMER C.D.	06050EYX0	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type)		91	NEGOTIABLE C.D.'S		15.52% (C)		4.097	4.097	100.000	410,000,000.00	410,000,000.00
A 36833 PUBLIC TIME (COLL)			858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
A 36942 PUBLIC TIME DEPOSIT			9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type)		1010	PUBLIC TIME DEPOSIT				3.390	3.390	100.000	1,100,000.00	1,100,000.00
			REPORT TOTALS				4.314	4.447	98.942	2,670,230,000.00	2,641,982,387.42
			ASSETS				FIXED				

(SIRFT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY

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INVESTMENTS OUTSTANDING AS OF 9/30/01

MAJOR SORT KEY IS BANK

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUM RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
100.00%(C)											
REPORT TOTALS											
FIXED											
ASSETS											
3.390 3.390 100.000											
1,100,000.00											
3.390 3.390 100.000											
1,100,000.00											

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M.R. DANIEL DAILY
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/01 TO 09/30/01
SETTLEMENT DATE BASIS
22 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/ SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36594 T NOTE (99.16)		19	03/31/03 09/30/01	INTR	5.500		-5,500.00	
			09/30/01 10/01/01 09/30/01		5.615			5,500.00
36595 T NOTE (99.16)		19	03/31/03 09/30/01	INTR	5.500		-237,875.00	
			09/30/01 10/01/01 09/30/01		5.616			237,875.00
36596 T NOTE (99.16)		19	03/31/03 09/30/01	INTR	5.500		-4,125.00	
			09/30/01 10/01/01 09/30/01		5.615			4,125.00
36597 T NOTE (99.16)		19	03/31/03 09/30/01	INTR	5.500		-27,500.00	
			09/30/01 10/01/01 09/30/01		5.604			27,500.00
36636 FEDL HOME LOAN BK CONS		19	09/28/01 09/28/01	MAT	5.820	-25,000,000.00	-23,827,916.67	
			10/01/01 09/28/01		6.106		-1,172,083.33	25,000,000.00
38661 BK AMER C.D.		19	09/11/01 09/11/01	MAT	5.880	-9,795,000.00	-9,795,000.00	
			10/01/01 09/11/01		5.880			10,196,562.35
38662 BK AMER C.D.		19	09/11/01 09/11/01	MAT	5.880	-20,205,000.00	-20,205,000.00	
			10/01/01 09/11/01		5.880			21,033,337.65
38706 FEDL HOME LN MTG CORP		19	09/21/01 09/10/01	SALE	4.860	-25,000,000.00	-24,257,833.33	
			09/07/01 09/10/01		5.029		-704,888.89	24,973,722.22
38715 FEDL HOME LN MTG CORP		19	09/21/01 09/10/01	SALE	4.820	-20,000,000.00	-19,437,666.67	
			09/07/01 09/10/01		4.959		-532,877.77	19,978,977.78
38721 FEDL HOME LN MTG CORP		19	09/21/01 09/21/01	MAT	4.700	-50,000,000.00	-48,655,277.78	
			10/01/01 09/21/01		4.830		-1,344,722.22	50,000,000.00
38722 FEDL HOME LN MTG CORP		19	09/21/01 09/10/01	SALE	4.690	-15,000,000.00	-14,597,441.67	
			09/07/01 09/10/01		4.819		-381,062.50	14,984,141.67
38727 FEDL HOME LN MTG CORP		19	09/24/01 09/24/01	MAT	4.630	-10,000,000.00	-9,738,919.44	
			10/01/01 09/24/01		4.754		-261,080.56	10,000,000.00
38738 FEDL HOME LN MTG CORP		19	09/21/01 09/10/01	SALE	4.620	-9,000,000.00	-8,773,620.00	
			09/07/01 09/10/01		4.739		-213,675.00	8,990,485.00
38740 FEDL HOME LN MTG CORP		19	09/13/01 09/13/01	MAT	4.610	-24,000,000.00	-23,437,580.00	
			10/01/01 09/13/01		4.721		-562,420.00	24,000,000.00
38742 FEDL HOME LN MTG CORP		19	09/28/01 09/28/01	MAT	4.540	-25,000,000.00	-24,378,902.78	
			10/01/01 09/28/01		4.656		-621,097.22	25,000,000.00
38766 FEDL HOME LOAN BK CONS		19	09/26/01 09/26/01	MAT	4.440	-5,000,000.00	-4,888,383.33	
			10/01/01 09/26/01		4.541		-111,616.67	5,000,000.00
38764 FEDL HOME LOAN BK CONS		19	09/26/01 09/26/01	MAT	4.200	-12,000,000.00	-11,762,000.00	
			10/01/01 09/26/01		4.285		-238,000.00	12,000,000.00
38852 FEDERAL HOME LN BKS		19	06/28/02 09/28/01	CALL	4.030	-9,600,000.00	-9,600,000.00	
			09/28/01 09/28/01		4.030			9,696,720.00
38853 FEDERAL HOME LN BKS		19	06/28/02 09/28/01	CALL	4.030	-29,000,000.00	-29,000,000.00	
			09/28/01 09/28/01		4.030		-292,175.00	29,292,175.00
38854 FEDERAL HOME LN BKS		19	06/28/02 09/28/01	CALL	4.030	-8,000,000.00	-8,000,000.00	
			09/28/01 09/28/01		4.030			8,080,600.00
38855 FEDERAL HOME LN BKS		19	06/28/02 09/28/01	CALL	4.030	-3,400,000.00	-3,400,000.00	
			09/28/01 09/28/01		4.030			3,434,255.00
38869 FEDL FARM CRED BK CONS		19	09/19/01 09/19/01	MAT	3.600	-2,000,000.00	-1,985,600.00	
			10/01/01 09/19/01		3.626		-14,400.00	2,000,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/01 TO 09/30/01
SETTLEMENT DATE BASIS
22 FUNDS

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INVSMT NO.	MEMO	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
			CASH DATE	ENTRY	SETTLE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38871	FEDL HOME LOAN BK CONS	19	40	09/07/01	09/07/01 MAT	3.620	-10,000,000.00	-9,939,666.67	-60,333.33	10,000,000.00
38877	NEGOTIABLE C.D.'S	19	40	09/11/01	09/11/01 MAT	3.642	-15,000,000.00	-15,000,000.00	-96,337.50	15,096,337.50
38878	NEGOTIABLE C.D.'S	19	40	09/11/01	09/11/01 MAT	3.670	-15,000,000.00	-15,000,000.00	-96,337.50	15,096,337.50
38895	FEDERAL HOME LOAN DISC	19	40	09/19/01	09/19/01 MAT	3.610	-11,543,000.00	-11,461,974.55	-81,025.45	11,543,000.00
38897	EMC DISCOUNT NOTES	19	40	09/04/01	09/04/01 MAT	3.630	-9,000,000.00	-8,950,087.50	-49,912.50	9,000,000.00
38917	T NOTE (101.18)	19	40	02/15/04	09/25/01 SALE	4.750	-25,000,000.00	-25,386,718.75	-132,302.99	25,000,000.00
38924	FEDL FARM CRED BK CONS	19	40	09/13/01	09/13/01 MAT	4.098	-5,000,000.00	-4,982,650.00	-17,350.00	5,000,000.00
38925	FEDL FARM CRED BK CONS	19	40	09/13/01	09/13/01 SALE	3.470	-20,000,000.00	-19,930,600.00	-52,050.00	20,000,000.00
38928	FEDL HOME LN MTG CORP	19	87	09/11/01	09/11/01 MAT	3.520	-25,000,000.00	-24,931,535.36	-68,444.44	25,000,000.00
38934	UNITED STATES TREAS BI	19	87	09/27/01	09/27/01 MAT	3.330	-50,000,000.00	-49,824,777.78	-175,222.22	50,000,000.00
38943	FEDL HOME LOAN BK CONS	19	40	09/21/01	09/21/01 SALE	3.332	-50,000,000.00	-49,893,666.67	-53,166.67	50,000,000.00
38950	FEDL HOME LOAN BK CONS	19	40	09/17/01	09/17/01 SALE	3.487	-16,000,000.00	-15,998,453.33	-25,386.67	16,000,000.00
38954	UNITED STATES TREAS BI	19	45	09/17/01	09/17/01 PURC	3.381	10,000,000.00	9,941,550.00	-58,450.00	10,000,000.00
38955	UNITED STATES TREAS BI	19	89	11/08/01	09/06/01 PURC	3.345	9,000,000.00	8,947,316.25	-9,941,550.00	9,000,000.00
38956	T NOTE (100.25)	19	45	11/15/03	09/06/01 PURC	4.250	7,000,000.00	7,146,847.83	-7,146,847.83	7,000,000.00
38957	T NOTE (100.25)	19	87	11/15/03	09/06/01 PURC	3.872	7,000,000.00	7,147,394.71	-3,233.69	7,000,000.00
38958	T NOTE (100.25)	19	40	09/07/01	09/10/01 SALE	3.868	-7,000,000.00	-7,147,394.71	-3,233.69	7,000,000.00
38959	UNITED STATES TREAS BI	19	89	11/15/03	09/06/01 PURC	4.250	7,000,000.00	7,146,300.96	-7,146,300.96	7,000,000.00
38960	UNITED STATES TREAS BI	19	40	09/07/01	09/10/01 SALE	3.876	-7,000,000.00	-7,146,300.96	-3,233.69	7,000,000.00
38961	UNITED STATES TREAS BI	19	40	01/31/02	09/10/01 PURC	3.120	25,000,000.00	24,690,166.67	-24,690,166.67	25,000,000.00
38962	UNITED STATES TREAS BI	19	40	01/31/02	09/10/01 PURC	3.115	20,000,000.00	19,752,530.56	-247,469.44	20,000,000.00

CITY OF SAN FRANCISCO
M. DANIEL DALY 4 15-554-4887
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

09/01/01 TO 09/30/01

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN COMPN YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38961	UNITED STATES TREAS BI	19	40 01/31/02	09/10/01 PURC	3.120	10,000,000.00	9,876,066.67		
				09/07/01 09/10/01	3.159		-123,933.33		-9,876,066.67
38962	UNITED STATES TREAS BI	19	40 02/14/02	09/10/01 PURC	3.120	25,000,000.00	24,659,833.33		
				09/07/01 09/10/01	3.163		-340,166.67		-24,659,833.33
38963	UNITED STATES TREAS BI	19	40 03/07/02	09/10/01 PURC	3.125	10,000,000.00	9,845,486.11		
				09/07/01 09/10/01	3.174		-154,513.89		-9,845,486.11
38964	UNITED STATES TREAS BI	19	89 02/14/02	09/10/01 PURC	3.120	25,000,000.00	24,659,833.33		
				09/07/01 09/10/01	3.163		-340,166.67		-24,659,833.33
38965	UNITED STATES TREAS BI	19	87 01/31/02	09/10/01 PURC	3.100	15,000,000.00	14,815,291.67		
				09/07/01 09/10/01	3.139		-184,708.33		-14,815,291.67
38966	UNITED STATES TREAS BI	19	87 01/31/02	09/10/01 PURC	3.120	25,000,000.00	24,690,166.67		
				09/07/01 09/10/01	3.159		-309,833.33		-24,690,166.67
38967	UNITED STATES TREAS BI	19	87 02/14/02	09/10/01 PURC	3.120	25,000,000.00	24,659,833.33		
				09/07/01 09/10/01	3.163		-340,166.67		-24,659,833.33
38968	UNITED STATES TREAS BI	19	45 03/07/02	09/10/01 PURC	3.120	12,000,000.00	11,814,880.00		
	Change fund code			09/07/01 09/10/01	3.169		-185,120.00		-11,814,880.00
38969	UNITED STATES TREAS BI	19	40 01/31/02	09/10/01 PURC	3.115	25,000,000.00	24,690,166.33		
				09/07/01 09/10/01	3.154		-309,336.81		-24,690,166.33
38970	UNITED STATES TREAS BI	19	87 03/14/02	09/13/01 PURC	3.120	1,000,000.00	984,226.67		
				09/13/01 09/13/01	3.170		-15,773.33		-984,226.67
38971	UNITED STATES TREAS BI	19	87 03/14/02	09/13/01 PURC	3.120	5,000,000.00	4,921,133.33		
				09/13/01 09/13/01	3.170		-78,866.67		-4,921,133.33
38972	UNITED STATES TREAS BI	19	87 03/14/02	09/13/01 PURC	3.120	4,000,000.00	3,936,906.67		
				09/13/01 09/13/01	3.170		-63,093.33		-3,936,906.67
38973	MERRILL LYNCH C/P	19	45 10/15/01	09/13/01 PURC	3.400	30,000,000.00	29,909,333.33		
				09/13/01 09/13/01	3.410		-90,666.67		-29,909,333.33
38974	FEDL HOME LOAN BK CONS	19	40 11/07/01	09/17/01 PURC	3.120	16,000,000.00	15,929,280.00		
				09/17/01 09/17/01	3.134		-70,720.00		-15,929,280.00
38975	FNMA DISCOUNT NOTES	19	40 04/11/02	09/25/01 PURC	2.380	11,000,000.00	10,856,010.00		
				09/25/01 09/25/01	2.412		-143,990.00		-10,856,010.00
38976	BNY INT (80666.42)	19	99 11/30/01	09/05/01 PURC	5.550	25,000,000.00	25,000,000.00		
				09/28/01 09/05/01	5.550		-25,000,000.00		-25,000,000.00
				09/28/01 09/05/01	5.550		-25,000,000.00		-25,000,000.00
				09/28/01 09/05/01	5.550		-25,000,000.00		-25,000,000.00
				09/28/01 09/05/01	5.550		-25,000,000.00		-25,000,000.00
38977	BNY INT (8267.39)	19	99 11/30/01	09/27/01 PURC	5.550	25,000,000.00	25,000,000.00		
				09/28/01 09/27/01	5.550		-8,267.39		-25,000,000.00
				09/28/01 09/27/01	5.550		-8,267.39		-25,000,000.00
				09/28/01 09/27/01	5.550		-8,267.39		-25,000,000.00
				09/28/01 09/27/01	5.550		-8,267.39		-25,000,000.00

* ACTIVE TRANSACTIONS *

CITYCOUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/01 TO 09/30/01
REPORT GRAND TOTALS
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* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 09/01/01 TO 09/30/01
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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE /ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38833	PUBLIC TIME (COLL)	19	01/01/02	09/30/01	INTR	3.390	-8,663.33	8,663.33
		09/30/01	10/01/01	09/30/01				
		19	08/21/02	09/30/01	INTR	3.390	-376.67	376.67
38942	PUBLIC TIME DEPOSIT	09/30/01	10/01/01	09/30/01				

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M R . DANIEL DAILY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/01 TO 09/30/01

REPORT GRAND TOTALS

ASSETS

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TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
INTR	3.390								
(2)						-9,040.00		

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

November 5, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past four months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 46,824,041	Earned Interest Yield
Total Net Earnings	\$ 46,692,299	Pooled Funds 5.099%
Average Age of Portfolio	325 Days	All Funds 4.839%

Total cost of the securities on hand on October 31, 2001 was \$2,745,472,542 with a market value of \$2,810,140,917 plus fixed assets accrued earnings of \$25,419,047.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of October 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on October 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of October 2001.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., C. Vogel

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P O R T F O L I O S T A T I S T I C S
10/01/01 THROUGH 10/31/01

ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,714,030.66	.00	.00	N/A	5,714,030.66
TOTAL NET EARNINGS THIS PERIOD:	10,493,375.95	.00	3,211.07	N/A	10,496,587.02
AVERAGE DAILY PORTFOLIO BALANCE:	2,722,568,364.38	.00	1,100,000.00	N/A	2,723,668,364.38
EARNED INCOME YIELD THIS PERIOD:	4.538	.000	3.437	N/A	4.538
END OF PERIOD PORTFOLIO BALANCE:	2,744,372,541.84	.00	1,100,000.00	N/A	2,745,472,541.84
CURRENT AMORTIZED BOOK VALUE:	2,747,950,556.15	.00	1,100,000.00	N/A	2,749,050,556.15
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.146	.000	3.437	N/A	4.146
WEIGHTED AVERAGE DAYS TO MATURITY:	325.00	.00	83.09	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	325.00	.00	83.09	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.538

SUMMARY DESCRIPTION

		CUPN	TRDNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	VALUE	VALUE
(Investment Type) 11 TREASURY BILLS	19.84%(C)	2.906	2.942	96.862	551,000,000.00	544,727,520.84
(Investment Type) 12 TREASURY NOTES	38.61%(C)	4.953	5.174	99.358	1,067,005,000.00	1,060,154,465.09
(Investment Type) 22 FEDERAL HOME LOAN BANK	.91%(C)	4.000	4.026	99.975	25,000,000.00	24,993,750.00
(Investment Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	1.24%(C)	4.700	4.700	100.157	34,000,000.00	34,053,266.66
(Investment Type) 30 FHLMC Bonds	.55%(C)	3.205	3.244	99.925	15,000,000.00	14,988,750.00
(Investment Type) 41 FNM DISCOUNT NOTES	8.14%(C)	3.876	4.030	96.731	231,175,000.00	223,617,761.22
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.53%(C)	4.205	4.335	97.272	15,000,000.00	14,590,826.39
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	6.30%(C)	2.893	2.915	99.192	174,400,000.00	172,991,011.90
(Investment Type) 44 FMC DISCOUNT NOTES	9.99%(C)	3.186	3.280	97.506	281,270,000.00	274,255,189.74
(Investment Type) 91 NEGOTIABLE C.D.'S	13.84%(C)	4.133	4.133	100.000	380,000,000.00	380,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.04%(C)	3.390	3.390	100.000	1,100,000.00	1,100,000.00
REPORT TOTALS		4.013	4.130	98.938	2,774,950,000.00	2,745,472,541.84
ASSETS	FIXED					

(RETRACT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN	PR	PAR/SHARES	MARKET	CURR	PRICE	INT	UNREALIZED	GAIN
			BROK	SAVE	YTM	TR	BOOK	VALUE	ACCR	SOURCE			LOSS
A 38937	UNITED STATES TREAS BILLS 08/20/01 11/08/01	912795G72	19	100	3.2900	50,000,000.00	49,968,750.00		334,076.39			784.72	
A 38954	UNITED STATES TREAS BILLS 09/06/01 11/08/01	912795G72	19	867	3.3400	10,000,000.00	9,993,750.00		51,955.56			244.44	
A 38955	UNITED STATES TREAS BILLS 09/06/01 11/08/01	912795G72	19	000	3.3596	9,941,550.00	9,937,500,000.00						
A 39005	UNITED STATES TREAS BILLS 10/18/01 11/15/01	912795H46	19	860	3.3450	9,000,000.00	8,994,375.00		46,830.00			228.75	
A 38938	UNITED STATES TREAS BILLS 08/20/01 11/23/01	912795H44	19	9901	2.2900	21,000,000.00	20,980,312.50		18,701.67			-985.84	
A 38710	UNITED STATES TREAS BILLS 02/21/01 11/29/01	912795H46	19	1901	3.2800	20,962,596.67	4,993,750.00		33,255.56			3,772.22	
A 38986	UNITED STATES TREAS BILLS 10/03/01 12/06/01	912795G09	19	903	4.7229	14,502,239.72	13,978,125.00		448,161.39			27,722.89	
A 38987	UNITED STATES TREAS BILLS 10/03/01 12/06/01	912795G09	19	000	2.1986	11,992,313.33	11,995,625.00		3,528.33			-116.66	
A 38988	UNITED STATES TREAS BILLS 10/03/01 12/06/01	912795G09	19	000	2.1986	4,980,533.33	4,989,062.50		8,820.83			-291.66	
A 38989	UNITED STATES TREAS BILLS 10/03/01 12/06/01	912795G09	19	803	2.1966	4,000,000.00	3,991,250.00		7,056.67			-233.34	
A 38990	UNITED STATES TREAS BILLS 10/03/01 12/06/01	912795G09	19	9531	2.1986	3,984,426.67	9,781,250,000.00		7,056.67			-233.34	
A 38939	UNITED STATES TREAS BILLS 08/20/01 01/03/02	912795J40	19	100	3.2400	5,000,000.00	4,981,250.00		32,850.00			-2,041.66	
A 38903	UNITED STATES TREAS BILLS 07/24/01 01/17/02	912795J06	19	9904	3.4150	14,000,000.00	13,938,750.00		132,805.55			41,010.28	
A 38904	UNITED STATES TREAS BILLS 07/24/01 01/17/02	912795J06	19	877	3.4150	6,000,000.00	5,962,500,000.00		56,916.67			17,575.83	
A 38923	UNITED STATES TREAS BILLS 08/14/01 01/17/02	912795J06	19	931	3.4733	5,899,557.50	9,562,500,000.00		286,155.56			103,911.11	
A 38959	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J06	19	859	3.1200	25,000,000.00	24,875,000.00		112,666.67			72,166.66	
A 38960	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J06	19	9900	3.1592	24,690,166.67	9,500,000,000.00		89,988.89			57,480.55	
A 38961	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J06	19	100	3.1540	19,900,000.00	19,900,000.00		45,066.67			28,866.66	
A 38965	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J06	19	892	3.1200	15,000,000.00	14,925,000.00		67,166.67			42,541.66	
A 38966	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J06	19	9531	3.1582	24,000,000.00	24,000,000.00		112,666.67			72,166.66	
A 38969	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J06	19	9531	3.1150	25,000,000.00	24,875,000.00		112,666.67			72,166.66	
A 38962	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795J07	19	9531	3.1200	25,000,000.00	24,875,000.00		112,666.67			72,166.66	
A 38964	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795J07	19	9531	3.1200	25,000,000.00	24,875,000.00		112,666.67			72,166.66	
A 38967	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795J07	19	100	3.1200	25,000,000.00	24,875,000.00		112,666.67			72,166.66	
A 38967	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795J07	87	000	3.1630	24,659,833.33	9,406,250,000.00		79,062.50			79,062.50	

INVESTMENTS OUTSTANDING AS OF 10/31/01																
MAJOR SORT KEY IS ICC#																
INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACQR PRICE	INT UNREALIZED	GAIN UNREALIZED	LOSS			
A 38963	UNITED STATES TREAS BILLS	09/10/01	03/07/02	912795J1	19	1	3.1250	10,000,000.00	9,931,250.00	45,138.89		40,625.00				
A 38968	UNITED STATES TREAS BILLS	09/10/01	03/07/02	912795J1	40	000	3.1740	9,845,486.11	99.3125000000	54,000.00		48,540.00				
A 38970	UNITED STATES TREAS BILLS	09/10/01	03/07/02	912795J1	45	923	3.1200	12,000,000.00	11,917,500.00	54,000.00		48,540.00				
A 38970	UNITED STATES TREAS BILLS	09/10/01	03/07/02	912795J6	19	919	3.1689	11,814,680.00	99.3125000000	54,000.00		48,540.00				
A 38971	UNITED STATES TREAS BILLS	09/13/01	03/14/02	912795J6	19	900	3.1200	984,226.67	99.2812500000	4,464.67		4,339.16				
A 38971	UNITED STATES TREAS BILLS	09/13/01	03/14/02	912795J6	19	900	3.1200	5,000,000.00	4,964,062.50	21,233.33		21,695.84				
A 38972	UNITED STATES TREAS BILLS	09/13/01	03/14/02	912795J6	19	906	3.1200	4,000,000.00	3,971,250.00	16,966.67		17,356.66				
A 38999	UNITED STATES TREAS BILLS	10/04/01	04/04/02	912795J2	19	100	2.1150	22,000,000.00	99.2812500000	36,874.44		24,059.45				
A 39000	UNITED STATES TREAS BILLS	10/04/01	04/04/02	912795J2	19	000	2.1187	21,760,316.11	99.1875000000	46,931.11		30,621.11				
A 39007	UNITED STATES TREAS BILLS	10/04/01	04/04/02	912795J7	19	000	2.1187	27,694,947.78	99.1875000000	3,827.78		3,655.55				
A 39008	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J7	19	901	2.1200	5,000,000.00	4,966,250.00	3,827.78		3,655.55				
A 39009	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J7	19	902	2.1200	7,000,000.00	6,998,750.00	5,358.89		5,117.78				
A 39010	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J7	19	902	2.1200	6,000,000.00	5,947,500.00	4,593.33		4,386.67				
A 39010	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J7	19	931	2.1200	6,000,000.00	5,947,500.00	4,593.33		4,386.67				
A 39011	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J7	19	907	2.1200	12,000,000.00	11,895,000.00	8,773.33		8,773.33				
A 39012	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J7	19	100	2.1200	14,000,000.00	13,877,500.00	10,717.78		10,235.55				
SUBTOTAL (Investment Type) 11 TREASURY BILLS 19.52% (M)																
							2.9058	551,000,000.00	548,406,250.00	2,671,727.26		1,010,904.40				
							2.9417	544,727,520.84	99.5292650000	-3,902.50						
A 37994 T	NOTE (99.23)	11/30/99	11/30/01	91282725	19	100	5.8750	25,000,000.00	25,070,312.50	617,998.63		142,578.12				
A 37995 T	NOTE (99.23)	11/30/99	11/30/01	91282725	19	100	5.8750	25,000,000.00	25,070,312.50	617,998.63		142,578.12				
A 35462 T	NOTE	12/31/96	12/31/01	91282726	19	100	6.0306	24,927,734.38	100.2812500000	206,385.87		89,062.50				
A 35521 T	NOTE (98.10)	01/31/97	01/31/01	91282726	19	000	6.1250	9,976,562.50	100.6562500000	315,896.74		544,881.25				
A 35523 T	NOTE (99.11)	01/31/97	01/31/02	91282726	19	000	6.6336	19,661,368.75	101.0312500000	94,769.02		102,187.50				
A 35524 T	NOTE (99.25)	01/31/97	01/31/02	91282726	19	100	6.4092	5,959,687.50	101.0312500000	78,974.18		63,212.50				
A 35526 T	NOTE (99.16)	01/31/97	01/31/02	91282726	19	100	6.3051	4,988,350.00	101.0312500000	157,948.37		154,687.50				
A 35527 T	NOTE (99.16)	01/31/97	01/31/02	91282726	19	100	6.3720	9,948,437.50	101.0312500000	157,948.37		150,000.00				
							6.3609	10,000,000.00	9,953,125.00	101.0312500000						

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN	PR	PAR /SHARES	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
					BROK	SAVE	YTM	TR	BOOK	VALUE	PRICE	SOURCE	UNREALIZED LOSS
A 38822	T NOTE (99.16)	05/15/01	11/15/03	912827403	19	100	4.2500		50,000,000.00	51,750,000.00	981,657.61		2,011,718.75
A 38823	T NOTE (99.15)	05/15/01	11/15/03	912827403	40	000	4.4736		49,738,281.25	103,500,000,000	SUNGRAD		1,009,765.62
A 38824	T NOTE (99.15)	05/15/01	11/15/03	912827403	19	100	4.2500		25,000,000.00	25,875,000.00	490,828.80		
A 38825	T NOTE (99.15)	05/16/01	11/15/03	912827403	19	100	4.2500		20,000,000.00	20,700,000.00	SUNGRAD		392,663.04
A 38826	T NOTE (99.11)	05/16/01	11/15/03	912827403	87	000	4.4805		19,894,497.28	103,500,000,000	SUNGRAD		831,250.00
A 38827	T NOTE (99.13)	05/16/01	11/15/03	912827403	19	100	4.2500		20,000,000.00	20,700,000.00	SUNGRAD		392,663.05
A 38828	T NOTE (99.13)	05/16/01	11/15/03	912827403	40	000	4.5313		19,875,679.35	103,500,000,000	SUNGRAD		588,994.56
A 38829	T NOTE (99.13)	05/16/01	11/15/03	912827403	19	100	4.2500		29,847,248.64	103,500,000,000	SUNGRAD		1,230,468.75
A 38830	T NOTE (99.13)	05/16/01	11/15/03	912827403	19	100	4.2500		15,000,000.00	15,525,000.00	SUNGRAD		615,234.37
A 38831	T NOTE (99.12)	05/23/01	11/15/03	912827403	87	000	4.5089		14,923,624.33	103,500,000,000	SUNGRAD		294,497.29
A 38832	T NOTE (99.12)	05/23/01	11/15/03	912827403	19	100	4.5085		15,000,000.00	15,525,000.00	SUNGRAD		294,497.29
A 38833	T NOTE (99.10)	05/23/01	11/15/03	912827403	19	100	4.2500		15,000,000.00	15,525,000.00	SUNGRAD		621,093.75
A 38834	T NOTE (99.20)	06/04/01	11/15/03	912827403	87	000	4.5533		20,000,000.00	20,700,000.00	SUNGRAD		840,625.00
A 38843	T NOTE (99.20)	06/04/01	11/15/03	912827403	45	000	4.2500		19,882,472.83	103,500,000,000	SUNGRAD		392,663.05
A 38844	T NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.2500		15,000,000.00	15,525,000.00	SUNGRAD		585,937.50
A 38845	T NOTE (99.20)	06/04/01	11/15/03	912827403	87	000	4.4261		14,973,709.24	103,500,000,000	SUNGRAD		294,497.28
A 38846	T NOTE (99.27)	06/04/01	11/15/03	912827403	19	100	4.2500		25,000,000.00	25,875,000.00	SUNGRAD		490,828.81
A 38847	T NOTE (99.27)	06/04/01	11/15/03	912827403	87	000	4.4142		24,963,018.01	103,500,000,000	SUNGRAD		969,726.56
A 38848	T NOTE (99.27)	06/04/01	11/15/03	912827403	19	100	4.2500		25,000,000.00	25,875,000.00	SUNGRAD		490,828.80
A 38849	T NOTE (99.22)	02/16/99	02/15/04	912827546	87	000	2.7535		26,174,592.39	103,500,000,000	SUNGRAD		113,281.25
A 38850	T NOTE (99.12)	02/16/99	02/15/04	912827546	19	100	4.7500		15,000,000.00	15,712,500.00	SUNGRAD		761,718.75
A 38851	T NOTE (99.27)	08/15/00	02/15/04	912827546	74	000	4.8246		14,950,781.25	104,750,000,000	SUNGRAD		806,250.00
A 38852	T NOTE (95.27)	08/15/00	02/15/04	912827546	19	100	4.8925		15,000,000.00	15,712,500.00	SUNGRAD		151,019.02
A 38853	T NOTE (95.27)	08/15/00	02/15/04	912827546	40	000	4.7500		14,906,250.00	104,750,000,000	SUNGRAD		151,019.02
A 38854	T NOTE (95.27)	08/15/00	02/15/04	912827546	19	100	6.0915		14,374,218.75	15,712,500.00	SUNGRAD		1,388,281.25
A 38855	T NOTE (95.27)	08/15/00	02/15/04	912827546	19	100	6.0915		15,000,000.00	15,712,500.00	SUNGRAD		1,388,281.25
A 38856	T NOTE (95.18)	08/15/00	02/15/04	912827546	45	000	6.0915		14,374,218.75	104,750,000,000	SUNGRAD		151,019.02
A 38857	T NOTE (95.18)	08/15/00	02/15/04	912827546	19	100	6.0915		15,000,000.00	15,712,500.00	SUNGRAD		1,388,281.25
A 38858	T NOTE (99.11)	02/16/01	02/15/04	912827546	89	000	6.0915		14,374,218.75	104,750,000,000	SUNGRAD		151,019.02
A 38859	T NOTE (99.11)	02/16/01	02/15/04	912827546	19	100	4.7500		15,000,000.00	15,712,500.00	SUNGRAD		1,388,281.25
A 38860	T NOTE (99.26)	02/23/01	02/15/04	912827546	40	000	4.9941		30,000,000.00	15,712,500.00	SUNGRAD		1,388,281.25
A 38861	T NOTE (100.21)	03/29/01	02/15/04	912827546	19	100	4.7500		30,000,000.00	15,712,500.00	SUNGRAD		1,388,281.25
A 38862	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.8236		17,963,437.50	18,885,000.00	SUNGRAD		891,562.50
A 38863	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,062,500.00	10,475,000,000	SUNGRAD		412,500.00
A 38864	T NOTE (100.22)	04/16/01	02/15/04	912827546	87	000	4.5147		10,062,500.00	10,475,000,000	SUNGRAD		412,500.00
A 38865	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,062,500.00	10,475,000,000	SUNGRAD		406,250.00
A 38866	T NOTE (100.22)	04/16/01	02/15/04	912827546	40	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38867	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38868	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38869	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38870	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38871	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38872	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38873	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38874	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38875	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38876	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38877	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38878	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38879	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38880	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38881	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38882	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38883	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38884	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38885	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38886	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38887	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38888	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38889	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38890	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38891	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38892	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38893	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38894	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38895	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38896	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38897	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38898	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38899	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38900	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38901	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38902	T NOTE (100.22)	04/16/01	02/15/04	912827546	45	000	4.4868		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38903	T NOTE (100.22)	04/16/01	02/15/04	912827546	19	100	4.7500		10,067,750.00	10,475,000,000	SUNGRAD		406,250.00
A 38904	T NOTE (100.22)	04/16/01	02/15/04										

(REPMKT)

INVEST DESCRIPTION		PURCHASE MATURITY DATE		CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	BOOK	MARKET VALUE	CURR ACQR	INT	UNREALIZED GAIN
NUMBER					BROK	SAVE	YTM TR			MARKET PRICE	PRICE SOURCE		UNREALIZED LOSS
A 38797	T NOTE (100.22)			912827546	19	100	4.7500	10,000,000.00	104,750,000.00	100,679.35		100,679.35	406,250.00
A 38799	T NOTE (100.20)	04/16/01 02/15/04		912827546	19	100	4.4868	10,068,750.00	104,750,000.00	100,679.35		100,679.35	415,625.00
A 38803	T NOTE (100.12)	04/16/01 02/15/04		912827546	19	100	4.5222	10,059,375.00	104,750,000.00	251,698.37		251,698.37	1,097,656.25
A 38805	T NOTE (100.14)	04/17/01 02/15/04		912827546	19	100	4.6109	25,088,843.75	104,750,000.00	251,698.37		251,698.37	1,076,171.87
A 38806	T NOTE (100.14)	05/01/01 02/15/04		912827546	19	100	4.5788	25,111,328.13	104,750,000.00	251,698.37		251,698.37	1,082,031.25
A 38807	T NOTE (100.14)	05/01/01 02/15/04		912827546	19	100	4.5848	25,105,468.75	104,750,000.00	251,698.37		251,698.37	1,080,078.12
A 37949	T NOTE (99.17)	05/01/01 02/15/04		912827546	19	100	4.5818	25,107,421.88	104,750,000.00	485,054.35		485,054.35	1,718,750.00
A 38273	T NOTE (99.22)	05/10/00 05/15/04		912827546	19	100	5.8824	19,506,250.00	106,125,000.00	242,527.17		242,527.17	1,145,312.50
A 38274	T NOTE (99.22)	05/10/00 05/15/04		912827546	19	100	5.2500	10,000,000.00	106,125,000.00	242,527.17		242,527.17	1,146,875.00
A 38275	T NOTE (99.22)	05/10/00 05/15/04		912827546	19	100	6.7931	9,465,625.00	106,125,000.00	242,527.17		242,527.17	1,145,312.50
A 38276	T NOTE (99.22)	05/10/00 05/15/04		912827546	19	100	6.7885	9,467,187.50	106,125,000.00	485,054.35		485,054.35	2,290,625.00
A 38810	T NOTE (101.30)	05/10/00 05/15/04		912827546	19	100	5.2500	50,000,000.00	106,125,000.00	1,212,635.87		1,212,635.87	2,101,562.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES			39.34%(M)	4,9535			106,070,500.00	103,597,070,000	110,538,920.32	17,785,037.52		45,879,943.70	
A 38842	FEDERAL HOME LOAN BANK	06/05/01 06/05/02		3133WEJL3	19	100	4.0258	25,000,000.00	101,125,000,000	405,555.56		405,555.56	287,500.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA			.90%(M)	4,0258			24,993,750.00	101,125,000,000	25,281,250.00	405,555.56		287,500.00	
A 38844	FEDERAL NATL MTG ASSN	06/05/01 05/23/03		3135MCF1	19	100	4.7000	20,000,000.00	101,437,500,000	412,555.55		412,555.55	287,500.00
A 38845	FEDERAL NATL MTG ASSN	06/05/01 05/23/03		3135MCF1	19	100	4.7000	14,021,933.33	101,437,500,000	287,500.00		287,500.00	201,250.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL			1.23%(M)	4,7000			34,053,266.66	101,437,500,000	701,344.44	488,750.00		488,750.00	
A 39014	FLHMC Bonds	10/24/01 10/24/03		312924MX8	19	100	3.2050	15,000,000.00	100,156,500,000	9,347.92		9,347.92	34,687.50

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YIM	RATE TR	P/R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACER PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Investment Type) 30 FHLMC Bonds											
			.53% (N)		3.2050	15,000,000.00	15,023,437.50				
					3.2440	14,988,750.00	100,1562500000				
A 38643	FEDERAL NATL MFG ASSN DISC N	313589NT6	19	930	5.7400	23,000,000.00	22,998,594.44	1,180,845.56			2,261.66
	12/14/00 11/02/01			000	6.0517	21,815,487.22	99,9038898889	SUNCARD			
A 38781	FEDERAL NATL MFG ASSN DISC N	313589NT6	19	904	4.1800	15,000,000.00	14,999,093.33	368,783.33			825.00
	04/09/01 11/02/01			000	4.2829	14,639,475.00	99,9938898889	SUNCARD			
A 38669	FEDERAL NATL MFG ASSN DISC N	313589PH0	19	902	4.3200	4,775,000.00	4,770,622.32	193,817.25			5,411.67
	01/08/01 11/16/01			000	5.1391	4,711,394.00	99,9083333333	SUNCARD			
A 38944	FEDERAL NATL MFG ASSN DISC N	313589PN7	19	859	3.3500	2,381,666.67	2,357,066.67	13,846.66			1,533.34
	08/31/01 11/21/01			000	3.3758	2,381,666.67	99,8777777778	SUNCARD			
A 38633	FEDERAL NATL MFG ASSN DISC N	313589PK5	19	9530	5.7200	25,593,833.33	24,955,694.44	1,290,972.33			70,888.88
	12/11/00 11/30/01			000	6.0629	23,593,833.33	99,8227777778	SUNCARD			
A 38670	FEDERAL NATL MFG ASSN DISC N	313589PK5	19	907	4.9000	8,000,000.00	7,985,822.22	323,400.00			17,400.00
	01/08/01 11/30/01			000	5.1275	7,645,022.22	99,8227777778	SUNCARD			
A 38671	FEDERAL NATL MFG ASSN DISC N	313589PK5	19	917	4.9000	7,000,000.00	6,987,594.44	282,975.00			15,225.00
	01/08/01 11/30/01			000	5.1275	6,689,394.44	99,8227777778	SUNCARD			
A 38690	FEDERAL NATL MFG ASSN DISC N	313589RNB1	19	924	4.9100	15,000,000.00	14,947,750.00	570,787.50			64,362.50
	01/26/01 12/28/01			000	5.1458	14,312,600.00	99,6516666667	SUNCARD			
A 38719	FEDERAL NATL MFG ASSN DISC N	313589RNB1	19	100	4.6000	25,000,000.00	24,912,916.67	789,027.78			95,000.00
	02/27/01 12/28/01			000	4.7859	24,028,888.89	99,6516666667	SUNCARD			
A 38787	FNMA DISCOUNT NOTES	313589SV6	19	876	4.1300	6,000,000.00	5,966,010.00	141,796.67			34,155.00
	04/09/01 02/08/02			000	4.2797	5,790,058.33	99,4335000000	SUNCARD			
A 38729	FEDERAL NATL MFG ASSN DISC N	313589TK9	19	918	4.5200	2,000,000.00	1,987,067.78	59,513.33			15,443.34
	03/09/01 02/22/02			000	4.7278	1,912,111.11	99,3533888889	SUNCARD			
A 38730	FEDERAL NATL MFG ASSN DISC N	313589TK9	19	907	4.5200	2,000,000.00	1,987,067.78	59,513.33			15,443.34
	03/09/01 02/22/02			000	4.7278	1,912,111.11	99,3533888889	SUNCARD			
A 38731	FEDERAL NATL MFG ASSN DISC N	313589TK9	19	904	4.5200	2,000,000.00	1,987,067.78	59,513.33			15,443.34
	03/09/01 02/22/02			000	4.7278	1,912,111.11	99,3533888889	SUNCARD			
A 38732	FEDERAL NATL MFG ASSN DISC N	313589TK9	19	903	4.5200	2,000,000.00	1,987,067.78	59,513.33			15,443.34
	03/09/01 02/22/02			000	4.7278	1,912,111.11	99,3533888889	SUNCARD			
A 38733	FEDERAL NATL MFG ASSN DISC N	313589TK9	19	877	4.5200	1,000,000.00	993,53388889	29,156.66			7,721.67
	03/09/01 02/22/02			100	4.7278	956,055.56	99,3533888889	SUNCARD			
A 38999	FEDERAL NATL MFG ASSN DISC N	313589VC4	19	100	2.2000	20,000,000.00	19,823,466.67	34,222.22			13,688.89
	10/04/01 04/04/02			000	2.2247	19,777,555.56	99,1273333333	SUNCARD			
A 38975	FNMA DISCOUNT NOTES	313589VK6	19	9903	2.3800	11,000,000.00	10,899,643.33	26,907.22			16,726.11
	09/25/01 04/11/02			000	2.4116	10,896,010.00	99,0876666667	SUNCARD			
A 38978	FEDERAL NATL MFG ASSN DISC N	313589ZJ5	19	859	2.3100	10,249,130.67	98,5493333333	20,020.00			19,968.00
	10/02/01 07/15/02			000	2.3552	10,209,142.67	98,5493333333	SUNCARD			
A 38979	FEDERAL NATL MFG ASSN DISC N	313589ZJ5	19	1	2.3100	9,600,000.00	9,460,736.00	18,480.00			18,432.00
	10/02/01 07/15/02			000	2.3552	9,423,824.00	98,5493333333	SUNCARD			
A 38995	FEDERAL NATL MFG ASSN DISC N	313589ZC0	19	100	2.2000	40,000,000.00	39,397,066.67	70,888.89			47,288.89
	10/03/01 07/29/02			000	2.2404	39,278,888.89	98,4926666667	SUNCARD			
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 8.17% (N)											
					3.8763	231,115,000.00	229,695,003.48	5,584,580.29			492,661.97
					4.0303	223,617,761.22	99,3597940000				

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	PAR/SHARES BOOK	MARKET MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38765	FEDL FARM CRED BK CONS DISC 03/29/01 11/02/01	313333NT1	19	100	4.4200	5,000,000.00	4,999,697.22	133,213.89	311.11
A 38945	FEDL FARM CRED BK CONS DISC 08/31/01 11/02/01	313333NT1	19	858	3.5416	4,866,172.22	4,999,697.22	28,847.22	162.50
A 38668	FEDL FARM CRED BK CONS DISC 01/26/01 01/24/02	313333SB9	19	9530	3.3698	4,970,687.50	4,993,944.44	189,100.00	32,666.66
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .53% (M)									
					4.2054	15,000,000.00	14,975,127.77	351,161.11	33,140.27
					4.3349	14,590,826.39	99,83418500000		
A 38927	FEDL HOME LOAN BK CONS DISC 08/14/01 11/02/01	313385NT9	19	9531	3.3700	25,000,000.00	24,998,479.17	184,881.94	819.45
A 38946	FEDL HOME LOAN BK CONS DISC 08/31/01 11/06/01	313385NX0	19	879	3.3600	24,812,777.08	99,99391666667	SUNGARD	23,146.66
A 38947	FEDL HOME LOAN BK CONS DISC 08/31/01 11/07/01	313385NX8	19	804	3.3811	3,974,986.67	99,96968333333	SUNGARD	650.00
A 38948	FEDL HOME LOAN BK CONS DISC 08/31/01 11/07/01	313385NX8	19	924	3.3815	15,900,000.00	14,994,525.00	86,800.00	2,925.00
A 38949	FEDL HOME LOAN BK CONS DISC 08/31/01 11/07/01	313385NX8	19	859	3.3815	14,904,800.00	14,994,525.00	86,800.00	2,925.00
A 38974	FEDL HOME LOAN BK CONS DISC 09/17/01 11/07/01	313385NX8	19	9531	3.3815	16,000,000.00	99,96350000000	SUNGARD	104,160.00
A 38953	FEDL HOME LOAN BK CONS DISC 08/31/01 11/09/01	313385P8	19	9615	3.3500	16,000,000.00	15,994,160.00	62,400.00	2,480.00
A 38951	FEDL HOME LOAN BK CONS DISC 08/31/01 11/23/01	313385P03	19	9901	3.3200	14,902,291.67	99,95133333333	SUNGARD	86,541.66
A 38997	FEDL HOME LOAN BK CONS DISC 10/04/01 02/22/02	313385TK2	19	100	2.2200	1,389,154.67	1,398,126.33	8,004.89	966.77
A 38991	FEDL HOME LOAN BK CONS DISC 10/03/01 04/01/02	313385U27	19	9906	2.2395	20,000,000.00	19,871,305.56	34,533.33	10,672.23
A 38992	FEDL HOME LOAN BK CONS DISC 10/03/01 04/01/02	313385U27	19	9901	2.2600	10,000,000.00	99,35652777778	SUNGARD	18,205.56
A 39015	FEDL HOME LOAN BK CONS DISC 10/31/01 04/10/02	313385V2	19	100	2.2858	5,000,000.00	4,957,426.39	9,102.78	4,823.61
A 38996	FEDL HOME LOAN BK CONS DISC 10/04/01 08/09/02	313385B39	19	100	2.2631	9,809,450.00	98,46875000000	SUNGARD	-2,666.66
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 6.18% (M)									
					2.8927	174,991,001.90	173,774,744.12	722,954.60	63,444.28
					2.9151	172,991,011.90	99,61482000000		-2,666.66
A 38874	FEDL HOME LN MTG CORP DISC N 07/10/01 11/09/01	313397PA3	19	860	3.5700	25,000,000.00	24,987,833.33	282,625.00	7,666.66
A 38901	PMC DISCOUNT NOTES 07/11/01 11/16/01	313397PB8	19	1901	3.5700	24,697,541.67	99,95133333333	SUNGARD	22,411.67
			40	000	3.6159	2,000,000.00	1,998,177.00	1,150.00	1,150.00
						1,974,613.33	99,90875000000	SUNGARD	

(REMARK)

INVESTMENTS OUTSTANDING AS OF 10/31/01

RUN: 11/02/01 00:11:00

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	YIELD	PRC RATE	PAR/SHARES	MARKET PRICE	CURR ACOR	INT UNREALIZED GAIN
					BK	NAME	YTM	TR	BOOK		PRICE SOURCE	UNREALIZED LOSS
A 38716	FEDL HOME LN MTG CORP DISC N	02/23/01	11/19/01	313397EP9	19	929	4.7700		5,000,000.00	4,994,525.00	166,287.50	6,450.00
A 38723	FEDL HOME LN MTG CORP DISC N	02/23/01	11/19/01	313397MB9	40	000	4.9463		4,821,787.50	99,890,500,000.00	SUNGRAD	
A 38952	FEDL HOME LN MTG CORP DISC N	02/27/01	12/28/01	313397MB9	19	100	4.5900		25,000,000.00	24,913,312.50	787,131.50	95,000.00
A 38664	FEDL HOME LN MTG CORP DISC N	08/31/01	12/28/01	313397BH9	40	000	4.7751		24,031,000.00	99,653,250,000.00	SUNGRAD	
A 38687	FEDL HOME LN MTG CORP DISC N	01/08/01	01/03/02	313397BH6	19	859	3.3100		7,000,000.00	6,915,727.50	39,903.89	12,413.33
A 38687	FEDL HOME LN MTG CORP DISC N	01/26/01	01/03/02	313397BH6	40	902	4.8500		6,923,410.28	99,653,250,000.00	SUNGRAD	
A 38717	FEDL HOME LN MTG CORP DISC N	02/23/01	01/31/02	313397BH6	40	000	5.0972		4,000,000.00	3,985,370.00	160,050.00	19,320.00
A 38983	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SM4	19	9530	4.9000		10,000,000.00	99,634,250,000.00	SUNGRAD	
A 38984	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SM4	40	928	4.7200		5,000,000.00	9,963,425.00	379,750.00	49,175.00
A 38985	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SM2	19	000	4.9416		4,775,800.00	4,974,059.28	164,544.44	33,745.84
A 38726	FEDL HOME LN MTG CORP DISC N	03/02/01	02/28/02	313397SR2	40	9903	2.3400		19,000,000.00	99,481,805,555.6	SUNGRAD	
A 38734	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	000	2.3587		18,849,330.00	18,900,461.11	37,050.00	14,081.11
A 38735	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	9901	2.3400		7,958,088.89	99,476,111,111.11	SUNGRAD	
A 38736	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	9902	2.3587		7,936,560.00	7,958,088.89	15,600.00	5,928.89
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	9902	2.3400		3,000,000.00	2,984,283.33	5,800.00	2,223.33
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	000	2.3587		2,976,210.00	99,476,111,111.11	SUNGRAD	
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	877	4.5300		10,000,000.00	9,932,236.11	307,033.33	81,977.78
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	000	4.7468		9,543,225.00	99,322,361,111.11	SUNGRAD	
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	923	4.5300		7,000,000.00	6,952,565.28	208,296.67	57,153.06
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	000	4.7315		6,687,115.55	99,322,361,111.11	SUNGRAD	
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	927	4.5300		8,000,000.00	7,945,788.89	238,053.34	65,317.78
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	906	4.5300		8,000,000.00	99,322,361,111.11	SUNGRAD	
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397SR2	40	000	4.7315		7,642,417.77	7,945,788.89	238,053.34	65,317.78
A 38767	FEDL HOME LN MTG CORP DISC N	03/29/01	02/28/02	313397TR2	19	908	4.5300		7,642,417.77	99,322,361,111.11	SUNGRAD	
A 38980	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	000	4.7315		3,000,000.00	2,979,670.83	89,269.98	24,494.16
A 38981	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	100	4.7315		2,000,000.00	1,966,447.22	51,959.44	14,941.11
A 38982	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	000	4.4906		1,919,546.67	99,322,361,111.11	SUNGRAD	
A 38982	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	901	2.3200		4,000,000.00	3,972,894.44	7,733.33	3,569.99
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01	03/15/02	313397TG4	19	912	2.3425		3,961,591.12	99,322,361,111.11	SUNGRAD	
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01	03/15/02	313397TG4	40	000	2.3425		4,000,000.00	3,972,894.44	7,733.33	3,570.00
A 38786	FEDL HOME LN MTG CORP DISC N	04/09/01	03/15/02	313397UG4	19	925	2.3200		3,961,591.12	99,322,361,111.11	SUNGRAD	
A 38993	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02	313397D65	40	7622	4.2200		12,000,000.00	11,918,683.33	23,200.00	10,710.00
A 38994	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02	313397D65	40	000	4.4022		12,462,067.22	12,900,000.00	333,731.67	105,487.78
A 39016	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	920	4.0500		2,000,000.00	1,964,813.33	330.00	14,963.33
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	805	4.2111		1,923,500.00	99,240,666,667	SUNGRAD	
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	000	2.2660		19,000,000.00	19,675,000.00	33,766.67	45,000.00
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	9901	2.2660		10,000,000.00	9,837,500.00	11,883.33	22,500.00
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	000	2.2660		9,797,116.67	98,375,000,000.00	SUNGRAD	
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	100	2.0000		30,000,000.00	29,456,250.00	1,666.67	6,250.00
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	000	2.0375		25,000,000.00	98,187,500,000.00	SUNGRAD	
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	40	100	2.0300		25,000,000.00	24,546,875.00	1,409.72	12,083.34
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	45	000	2.0686		24,533,381.94	98,187,500,000.00	SUNGRAD	

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487

(RPTMT)

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RUN: 11/02/01 00:11:00

INVESTMENTS OUTSTANDING AS OF 10/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
GRAND TOTAL					4.0132	2774950000.00	2810140916.66	39,539,143.45	52,381,831.90
					4.1303	2745472541.84	101.2681640000		-12,235.85

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	COUP RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38937	UNITED STATES TREAS BIL	912795G672	100	11/08/01	08/20/01	000	3.290	3.319	99.268	50,000,000.00	49,633,888.89
A 38954	UNITED STATES TREAS BIL	912795G672	867	11/08/01	09/06/01	000	3.340	3.360	99.416	10,000,000.00	9,941,550.00
A 38955	UNITED STATES TREAS BIL	912795G672	866	11/08/01	09/06/01	000	3.345	3.365	99.415	9,000,000.00	8,947,516.25
A 35005	UNITED STATES TREAS BIL	912795SHV6	9901	11/15/01	10/18/01	000	2.290	2.294	99.822	21,000,000.00	20,962,596.67
A 38938	UNITED STATES TREAS BIL	912795SHM4	1901	11/23/01	08/20/01	000	3.280	3.309	99.134	5,000,000.00	4,956,722.22
A 38710	UNITED STATES TREAS BIL	912795G6J9	928	11/29/01	02/21/01	000	4.555	4.723	96.445	14,000,000.00	13,502,239.72
A 38986	UNITED STATES TREAS BIL	912795G6J9	903	12/06/01	10/03/01	000	2.190	2.199	99.611	2,000,000.00	1,992,213.33
A 38987	UNITED STATES TREAS BIL	912795G6J9	928	12/06/01	10/03/01	000	2.190	2.199	99.611	5,000,000.00	4,986,533.33
A 38988	UNITED STATES TREAS BIL	912795G6J9	3	12/06/01	10/03/01	000	2.190	2.199	99.611	4,000,000.00	3,984,426.67
A 38989	UNITED STATES TREAS BIL	912795G6J9	803	12/06/01	10/03/01	000	2.190	2.199	99.611	4,000,000.00	3,984,426.67
A 38990	UNITED STATES TREAS BIL	912795G6J9	9531	12/06/01	10/03/01	000	2.190	2.199	99.611	35,000,000.00	34,863,733.33
A 38993	UNITED STATES TREAS BIL	912795G6J9	100	01/03/02	08/20/01	000	3.240	3.280	98.776	5,000,000.00	4,988,800.00
A 38904	UNITED STATES TREAS BIL	912795J6C6	9904	01/17/02	07/24/01	000	3.415	3.473	98.321	13,764,934.17	13,764,934.17
A 38905	UNITED STATES TREAS BIL	912795J6C6	877	01/17/02	07/24/01	000	3.415	3.473	98.321	6,000,000.00	5,989,251.50
A 38923	UNITED STATES TREAS BIL	912795J6C6	853	01/17/02	08/14/01	000	3.260	3.307	98.587	40,000,000.00	39,434,933.33
A 38960	UNITED STATES TREAS BIL	912795J6C2	859	01/31/02	09/10/01	000	3.120	3.159	98.761	25,000,000.00	24,690,166.67
A 38961	UNITED STATES TREAS BIL	912795J6C2	100	01/31/02	09/10/01	000	3.115	3.154	98.761	20,000,000.00	19,752,500.00
A 38962	UNITED STATES TREAS BIL	912795J6C2	892	01/31/02	09/10/01	000	3.120	3.159	98.761	15,000,000.00	14,815,291.67
A 38966	UNITED STATES TREAS BIL	912795J6C2	9531	01/31/02	09/10/01	000	3.120	3.159	98.761	25,000,000.00	24,690,166.67
A 38966	UNITED STATES TREAS BIL	912795J6C2	9531	01/31/02	09/10/01	000	3.115	3.154	98.761	25,000,000.00	24,659,833.33
A 38962	UNITED STATES TREAS BIL	912795J6C7	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38964	UNITED STATES TREAS BIL	912795J6C7	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38967	UNITED STATES TREAS BIL	912795J6J7	100	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38968	UNITED STATES TREAS BIL	912795J6J7	923	03/07/02	09/10/01	000	3.125	3.174	98.455	10,000,000.00	9,845,486.11
A 38970	UNITED STATES TREAS BIL	912795J6J7	919	03/14/02	09/13/01	000	3.120	3.169	98.457	12,000,000.00	11,814,880.00
A 38971	UNITED STATES TREAS BIL	912795J6J8	900	03/14/02	09/13/01	000	3.120	3.170	98.457	1,000,000.00	984,226.67
A 38999	UNITED STATES TREAS BIL	912795J6J8	906	03/14/02	09/13/01	000	3.120	3.170	98.457	5,000,000.00	4,921,133.33
A 38900	UNITED STATES TREAS BIL	912795J6J2	100	04/04/02	10/04/01	000	2.125	2.179	98.911	4,000,000.00	3,966,906.67
A 35007	UNITED STATES TREAS BIL	912795J6J7	3	04/11/02	10/19/01	000	2.155	2.179	98.911	22,000,000.00	21,760,316.11
A 35008	UNITED STATES TREAS BIL	912795J6J7	901	04/11/02	10/19/01	000	2.120	2.142	98.915	5,000,000.00	4,948,766.67
A 35009	UNITED STATES TREAS BIL	912795J6J7	902	04/11/02	10/19/01	000	2.120	2.142	98.915	7,000,000.00	6,928,273.33
A 35010	UNITED STATES TREAS BIL	912795J6J7	9902	04/11/02	10/19/01	000	2.120	2.142	98.915	9,988,520.00	9,988,520.00
A 35011	UNITED STATES TREAS BIL	912795J6J7	931	04/11/02	10/19/01	000	2.120	2.142	98.915	6,000,000.00	5,998,520.00
A 35012	UNITED STATES TREAS BIL	912795J6J7	9907	04/11/02	10/19/01	000	2.120	2.142	98.915	12,000,000.00	11,877,040.00
A 35012	UNITED STATES TREAS BIL	912795J6J7	100	04/11/02	10/19/01	000	2.120	2.142	98.915	14,000,000.00	13,856,546.67

SUBTOTAL (Investment Type) 11 TREASURY BILLS 19.846(C) 2.906 2.942 98.862 551,000,000.00 544,727,520.84

A 37994	T NOTE (99.23)	91282722C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 37995	T NOTE (99.23)	91282722C5	100	11/30/01	11/30/99	000	5.875	6.031	99.711	25,000,000.00	24,927,734.38
A 35462	T NOTE	91282722E1	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A 35521	T NOTE (99.10)	91282722G6	1	01/31/02	01/31/97	000	6.654	6.807	99.328	20,000,000.00	19,661,366.75
A 35523	T NOTE (99.11)	91282722G6	1	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,959,687.50
A 35524	T NOTE (99.25)	91282722G6	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,350.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 35526 T	NOTE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00		9,948,437.50
A 35527 T	NOTE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00		9,953,125.00
A 35528 T	NOTE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00		9,949,218.75
A 38096 T	NOTE(99.16)	9128275X6	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00		7,964,315.00
A 38097 T	NOTE(99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00		7,980,625.00
A 38098 T	NOTE(99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00		7,980,625.00
A 38099 T	NOTE(99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00		7,965,000.00
A 38100 T	NOTE(99.25)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00		7,981,250.00
A 38101 T	NOTE(99.18)	9128275X6	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00		7,965,000.00
A 35724 T	NOTE(99.16)	9128272X7	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00		9,946,600.00
A 38374 T	NOTE(99.16)	9128272X7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00		24,873,046.88
A 38375 T	NOTE(99.16)	9128272X7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00		24,873,046.88
A 38376 T	NOTE(99.16)	9128272X7	100	06/30/02	06/30/00	000	6.250	6.525	99.482	25,000,000.00		24,873,046.88
A 36594 T	NOTE(99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.300	5.616	99.482	200,000.00		199,010.00
A 36595 T	NOTE(99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.300	5.616	99.500	200,000.00		199,010.00
A 36596 T	NOTE(99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.616	99.500	8,650,000.00		8,650,000.00
A 36597 T	NOTE(99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.616	99.550	1,000,000.00		1,000,000.00
A 38856 T	NOTE(99.17)	9128276Z0	1	06/30/03	07/02/01	000	3.875	4.284	99.248	10,000,000.00		9,924,762.23
A 38857 T	NOTE(99.17)	9128276Z0	100	06/30/03	07/02/01	000	3.875	4.284	99.240	10,000,000.00		9,923,980.98
A 38858 T	NOTE(99.17)	9128276Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00		9,923,980.98
A 38859 T	NOTE(99.17)	9128276Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00		9,923,980.98
A 38861 T	NOTE(99.135)	9128276Z0	100	06/30/03	07/09/01	000	3.875	4.187	99.509	15,000,000.00		14,926,324.73
A 38864 T	NOTE(99.135)	9128276Z0	100	06/30/03	07/09/01	000	3.875	4.182	99.517	20,000,000.00		19,903,328.80
A 33942 T	NOTE(88.20)	9128274U3	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00		4,431.25
A 38616 T	NOTE(99.26)	9128274U3	100	11/15/03	04/11/01	000	4.250	5.816	95.789	15,000,000.00		14,368,359.38
A 38822 T	NOTE(99.16)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477	50,000,000.00		49,738,281.25
A 38823 T	NOTE(99.15)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.460	99.461	25,000,000.00		24,865,234.38
A 38824 T	NOTE(99.15)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.481	99.472	20,000,000.00		19,894,997.28
A 38825 T	NOTE(99.11)	9128274U3	100	11/15/03	05/16/01	000	4.250	4.531	99.679	30,000,000.00		29,875,679.35
A 38826 T	NOTE(99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.509	99.491	15,000,000.00		14,923,628.64
A 38827 T	NOTE(99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.505	99.499	15,000,000.00		14,923,628.64
A 38830 T	NOTE(99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.526	99.492	15,000,000.00		14,924,796.90
A 38831 T	NOTE(99.12)	9128274U3	100	11/15/03	05/25/01	000	4.250	4.566	99.412	15,000,000.00		14,917,766.95
A 38832 T	NOTE(99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.453	99.825	20,000,000.00		19,882,472.82
A 38843 T	NOTE(99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.414	99.852	15,000,000.00		14,973,709.24
A 39004 T	NOTE(103.2)	9128274U3	100	11/15/03	10/05/01	000	4.250	2.753	104.698	25,000,000.00		24,963,592.31
A 37378 T	NOTE(99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.822	99.672	15,000,000.00		16,178,592.00
A 38473 T	NOTE(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	4.892	99.375	15,000,000.00		14,906,250.00
A 38474 T	NOTE(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38475 T	NOTE(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38476 T	NOTE(95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00		14,374,218.75
A 38477 T	NOTE(95.11)	9128275A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	15,000,000.00		14,332,031.25
A 38708 T	NOTE(99.26)	9128275A6	100	02/15/04	02/23/01	000	4.750	4.824	99.797	18,000,000.00		17,963,437.50
A 38718 T	NOTE(99.26)	9128275A6	100	02/15/04	03/29/01	000	4.750	4.515	100.625	10,000,000.00		10,062,500.00
A 38764 T	NOTE(100.21)	9128275A6	100	02/15/04	03/29/01	000	4.750	4.515	100.625	10,000,000.00		10,062,500.00

INSTRM	DESCRIPTION	NO.	CUSIP	FUND	MATURITY	NO. (TICKER)	PURCHASE DATE	SAF	CUPN	TRDNO	BOOK	PAR VALUE	BOOK VALUE
A 38794	T NOTE (100.22)		9128275A6		100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38795	T NOTE (100.22)		9128275A6		100	02/15/04	04/16/01	000	4.750	4.488	100.688	10,000,000.00	10,068,750.00
A 38796	T NOTE (100.22)		9128275A6		100	02/15/04	04/16/01	000	4.750	4.488	100.685	10,000,000.00	10,067,531.25
A 38797	T NOTE (100.22)		9128275A6		100	02/15/04	04/16/01	000	4.750	4.488	100.688	10,000,000.00	10,067,750.00
A 38799	T NOTE (100.20)		9128275A6		100	02/15/04	04/16/01	000	4.750	4.522	100.594	10,000,000.00	10,093,375.00
A 38803	T NOTE (100.14)		9128275A6		100	02/15/04	04/17/01	000	4.750	4.611	100.359	25,000,000.00	25,089,843.75
A 38805	T NOTE (100.14)		9128275A6		100	02/15/04	05/01/01	000	4.750	4.578	100.445	25,000,000.00	25,111,328.13
A 38806	T NOTE (100.14)		9128275A6		100	02/15/04	05/01/01	000	4.750	4.585	100.422	25,000,000.00	25,105,468.75
A 38807	T NOTE (100.14)		9128275A6		100	02/15/04	05/01/01	000	4.750	4.582	100.430	25,000,000.00	25,107,421.88
A 37949	T NOTE (99.17)		9128275F5		100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273	T NOTE (99.22)		9128275F5		100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,465,187.50
A 38274	T NOTE (99.22)		9128275F5		100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275	T NOTE (99.22)		9128275F5		100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)		9128275F5		100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38810	T NOTE (101.30)		9128275F5		100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES													
							38.618 (C)		4.953	5.174	99.338	1,067,005,000.00	1,060,154,465.09
A 38842	FEDERAL HOME LOAN BANK		3133MFJL3		100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK													
							.918 (C)		4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38844	FEDERAL NATL MTG ASSN		31339MCF1		100	05/23/03	06/05/01	000	4.700	4.700	100.157	20,000,000.00	20,031,333.33
A 38845	FEDERAL NATL MTG ASSN		31339MCF1		100	05/23/03	06/05/01	000	4.700	4.700	100.157	14,000,000.00	14,021,933.33
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTGAGE													
							1.248 (C)		4.700	4.700	100.157	34,000,000.00	34,053,266.66
A 39014	FHLMC Bonds		312924MX8		100	10/24/03	10/24/01	000	3.205	3.244	99.925	15,000,000.00	14,988,750.00
SUBTOTAL (Investment Type) 30 FHLMC Bonds													
							.558 (C)		3.205	3.244	99.925	15,000,000.00	14,988,750.00
A 38643	FEDERAL NATL MTG ASSN	DI	313589NTE6		930	11/02/01	12/14/00	000	5.740	6.052	94.850	23,000,000.00	21,815,487.22
A 38781	FEDERAL NATL MTG ASSN	DI	313589NTE6		9904	11/02/01	04/09/01	000	4.180	4.283	97.597	15,000,000.00	14,639,475.00
A 38669	FEDERAL NATL MTG ASSN	DI	313589NTE6		9902	11/02/01	01/08/01	000	4.920	5.139	95.736	14,775,000.00	14,511,394.00
A 38644	FEDERAL NATL MTG ASSN	DI	313589NTE7		859	11/21/01	08/31/01	000	3.370	9.937	99.237	2,400,000.00	2,381,686.67
A 38643	FEDERAL NATL MTG ASSN	DI	313589NTE5		9530	11/21/01	12/11/00	000	5.720	6.061	94.273	25,000,000.00	23,589,833.33
A 38670	FEDERAL NATL MTG ASSN	DI	313589NTE5		917	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,645,022.22
A 38671	FEDERAL NATL MTG ASSN	DI	313589NTE5		917	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,645,022.22
A 38670	FEDERAL NATL MTG ASSN	DI	313589NTE5		917	11/30/01	01/08/01	000	4.900	5.128	95.563	8,000,000.00	7,645,022.22
A 38669	FEDERAL NATL MTG ASSN	DI	313589NTE5		924	12/28/01	01/26/01	000	4.910	5.116	95.417	15,000,000.00	14,532,600.00
A 38719	FEDERAL NATL MTG ASSN	DI	313589NTE1		876	02/08/02	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,028,888.89
A 38729	FEDERAL NATL MTG ASSN	DI	313589NTE6		907	02/22/02	03/09/01	000	4.130	4.280	96.501	6,000,000.00	5,750,058.33
A 38729	FEDERAL NATL MTG ASSN	DI	313589NTE6		907	02/22/02	03/09/01	000	4.130	4.280	96.501	6,000,000.00	5,750,058.33
A 38730	FEDERAL NATL MTG ASSN	DI	313589NTE9		907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730	FEDERAL NATL MTG ASSN	DI	313589NTE9		907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11

INVEST NO.	DESCRIPTION	CUSIP	FUND	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 38731	FEDERAL NATL MTG ASSN DI	313569PK9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00		1,912,111.11
A 38732	FEDERAL NATL MTG ASSN DI	313569PK9	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00		1,912,111.11
A 38733	FEDERAL NATL MTG ASSN DI	313569PK9	877	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00		1,912,111.11
A 38938	FEDERAL NATL MTG ASSN DI	313569VC4	100	04/04/02	10/04/01	000	2.200	2.225	98.888	20,000,000.00		19,777,555.56
A 38975	FNMA DISCOUNT NOTES	313569VK6	9903	04/11/02	09/25/01	000	2.380	2.412	98.161	11,000,000.00		10,855,010.00
A 38978	FEDERAL NATL MTG ASSN DI	313569ZJ5	859	07/11/02	10/02/01	000	2.310	2.353	98.165	10,000,000.00		10,209,412.67
A 38979	FEDERAL NATL MTG ASSN DI	313569ZJ5	1	07/15/02	10/02/01	000	2.310	2.353	98.165	9,600,000.00		9,423,824.00
A 38995	FEDERAL NATL MTG ASSN DI	313569ZU0	100	07/25/02	10/03/01	000	2.200	2.240	98.197	40,000,000.00		39,278,888.89
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES 8.14%(C)												223,617,761.22
A 38765	FEDL PARM CRED BK CONS D	313313MT1	100	11/02/01	03/29/01	000	4.420	4.542	97.323	5,000,000.00		4,866,187.22
A 38845	FEDL PARM CRED BK CONS D	313313MT1	858	11/02/01	08/31/01	000	3.350	3.370	99.414	5,000,000.00		4,970,672.50
A 38688	FEDL PARM CRED BK CONS D	313313SE9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00		4,753,966.67
SUBTOTAL (Investment Type) 42 PARM CREDIT DISCOUNT NO .53%(C)												14,590,826.39
A 38927	FEDL HOME LOAN BK CONS D	313365NTP9	9531	11/02/01	08/14/01	000	3.370	3.395	99.251	25,000,000.00		24,812,777.78
A 38946	FEDL HOME LOAN BK CONS D	313365NXP0	879	11/06/01	08/31/01	000	3.360	3.381	99.375	4,000,000.00		3,974,986.67
A 38947	FEDL HOME LOAN BK CONS D	313365NYP8	804	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00		14,904,800.00
A 38948	FEDL HOME LOAN BK CONS D	313365NYP8	924	11/07/01	08/31/01	000	3.360	3.381	99.365	15,000,000.00		14,904,800.00
A 38949	FEDL HOME LOAN BK CONS D	313365NYP8	859	11/07/01	08/31/01	000	3.360	3.381	99.365	18,000,000.00		17,885,760.00
A 38953	FEDL HOME LOAN BK CONS D	313365NYP8	9531	11/07/01	09/17/01	000	3.120	3.134	99.558	16,000,000.00		15,929,280.00
A 38974	FEDL HOME LOAN BK CONS D	313365NYP8	9615	11/09/01	08/31/01	000	3.350	3.372	99.349	15,000,000.00		14,902,291.67
A 38951	FEDL HOME LOAN BK CONS D	313365P03	9901	11/23/01	08/31/01	000	3.320	3.346	99.225	1,400,000.00		1,389,154.67
A 38991	FEDL HOME LOAN BK CONS D	313365PK2	100	02/22/02	10/04/01	000	2.220	2.239	99.131	20,000,000.00		19,826,100.00
A 38997	FEDL HOME LOAN BK CONS D	313365PK2	9901	04/01/02	10/03/01	000	2.260	2.286	98.870	5,000,000.00		4,987,000.00
A 39013	FEDL HOME LOAN BK CONS D	313365VD2	100	04/01/02	10/03/01	000	2.260	2.286	98.870	5,000,000.00		4,943,500.00
A 38996	FEDL HOME LOAN BK CONS D	313365B39	100	08/09/02	10/04/01	000	2.200	2.218	99.106	20,000,000.00		19,821,111.11
A 38996	FEDL HOME LOAN BK CONS D	313365B39	100	08/09/02	10/04/01	000	2.220	2.263	98.095	10,000,000.00		9,803,450.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 6.30%(C)												172,991,011.90
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 6.30%(C)												172,991,011.90
A 38874	FEDL HOME LN MTG CORP DI	313397PA3	860	11/09/01	07/11/01	000	3.570	3.616	98.790	25,000,000.00		24,697,541.67
A 38901	FNC DISCOUNT NOTES	313397PH8	1901	11/16/01	07/11/01	000	3.570	3.616	98.790	2,000,000.00		1,974,511.33
A 38716	FEDL HOME LN MTG CORP DI	313397EL9	929	11/19/01	02/23/01	000	4.770	4.946	96.436	5,000,000.00		4,821,887.50
A 38723	FEDL HOME LN MTG CORP DI	313397EB9	100	12/28/01	02/27/01	000	4.500	4.775	96.124	25,000,000.00		24,031,000.00
A 38952	FEDL HOME LN MTG CORP DI	313397EB9	859	12/28/01	08/31/01	000	3.310	3.347	98.960	7,000,000.00		6,923,410.28
A 38664	FEDL HOME LN MTG CORP DI	313397EB9	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00		3,806,000.00
A 38717	FEDL HOME LN MTG CORP DI	313397JH6	9530	01/03/02	01/26/01	000	4.900	5.133	95.345	10,000,000.00		9,534,500.00
A 38717	FEDL HOME LN MTG CORP DI	313397JH6	928	01/31/02	02/23/01	000	4.720	4.942	95.516	5,000,000.00		4,775,800.00
A 38953	FEDL HOME LN MTG CORP DI	313397SN4	9903	02/01/02	10/02/01	000	2.340	2.359	99.207	19,000,000.00		18,849,330.00
A 38964	FEDL HOME LN MTG CORP DI	313397SN2	9901	02/01/02	10/02/01	000	2.340	2.359	99.207	8,000,000.00		7,936,560.00
A 38964	FEDL HOME LN MTG CORP DI	313397SN2	9902	02/01/02	10/02/01	000	2.340	2.359	99.207	3,000,000.00		2,976,210.00

(SHEET)

INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 10/31/01
MAJOR SORT KEY IS ICC#

RUN: 11/02/01 00:10:08

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38726	FEDL HOME LN MTG CORP DI	3133977R2	877	02/28/02	03/02/01	000	4.530	4.747	95.432	10,000,000.00	9,543,225.00
A 38734	FEDL HOME LN MTG CORP DI	3133977R2	923	02/28/02	03/09/01	000	4.530	4.731	95.530	7,000,000.00	6,687,115.55
A 38735	FEDL HOME LN MTG CORP DI	3133977R2	927	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
A 38736	FEDL HOME LN MTG CORP DI	3133977R2	906	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.77
A 38737	FEDL HOME LN MTG CORP DI	3133977R2	100	02/28/02	03/09/01	000	4.530	4.731	95.530	3,000,000.00	2,865,906.69
A 38767	FEDL HOME LN MTG CORP DI	3133977R2	900	02/28/02	03/29/01	000	4.310	4.491	95.977	2,000,000.00	1,919,546.67
A 38860	FEDL HOME LN MTG CORP DI	3133977R2	901	02/28/02	10/02/01	000	2.320	2.342	99.040	4,000,000.00	3,961,591.12
A 38861	FEDL HOME LN MTG CORP DI	3133977R2	912	02/28/02	10/02/01	000	2.320	2.342	99.040	4,000,000.00	3,961,591.12
A 38862	FEDL HOME LN MTG CORP DI	3133977R2	7622	03/15/02	03/27/01	000	4.220	4.402	99.862	12,000,000.00	11,884,773.33
A 38758	FEDL HOME LN MTG CORP DI	3133970G4	920	03/15/02	04/09/01	000	4.050	4.211	96.115	13,000,000.00	12,466,067.22
A 38786	FEDL HOME LN MTG CORP DI	3133970G5	805	08/28/02	10/03/01	000	2.220	2.266	97.971	2,000,000.00	1,923,500.00
A 38893	FEDL HOME LN MTG CORP DI	3133970G5	9901	08/28/02	10/03/01	000	2.220	2.266	97.971	20,000,000.00	19,594,333.33
A 38944	FEDL HOME LN MTG CORP DI	3133970G5	100	09/21/02	10/31/01	000	2.220	2.266	97.971	10,000,000.00	9,797,116.67
A 39016	FEDL HOME LN MTG CORP DI	313397446	100	09/21/02	10/31/01	000	2.000	2.037	98.134	29,448,333.33	29,448,333.33
A 39017	FEDL HOME LN MTG CORP DI	313397446	100	09/21/02	10/31/01	000	2.000	2.069	98.134	25,000,000.00	24,533,381.94
A 39018	FEDL HOME LN MTG CORP DI	313397446	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
A 39018	FEDL HOME LN MTG CORP DI	313397466	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES					9.99%(C)		3.186	3.280	97.506	281,270,000.00	274,255,189.74
A 38862	NEGOTIABLE C.D.'S	06050EYV1	924	11/20/01	07/10/01	000	3.630	3.630	100.000	40,000.00	40,000.00
A 38863	NEGOTIABLE C.D.'S	06050EYV1	467	11/20/01	07/10/01	000	3.630	3.630	100.000	93,000.00	93,000.00
A 38864	NEGOTIABLE C.D.'S	06050EYV1	471	11/20/01	07/10/01	000	3.630	3.630	100.000	175,000.00	175,000.00
A 38865	NEGOTIABLE C.D.'S	06050EYV1	5005	11/20/01	07/10/01	000	3.630	3.630	100.000	1,000,000.00	1,000,000.00
A 38866	NEGOTIABLE C.D.'S	06050EYV1	892	11/20/01	07/10/01	000	3.630	3.630	100.000	3,000,000.00	3,000,000.00
A 38867	NEGOTIABLE C.D.'S	06050EYV1	924	11/20/01	07/10/01	000	3.630	3.630	100.000	21,692,000.00	21,692,000.00
A 38868	NEGOTIABLE C.D.'S	06050EYV1	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38869	NEGOTIABLE C.D.'S	06050EYV1	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38870	NEGOTIABLE C.D.'S	06050EYV1	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38871	NEGOTIABLE C.D.'S	06050EYV1	100	03/12/02	05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.00
A 38814	BK AMER C.D.	06050EYV4	100	05/01/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EYV7	100	05/06/02	05/09/01	000	4.080	4.080	100.000	50,000,000.00	50,000,000.00
A 38823	BK AMER C.D.	06050EYV7	100	05/07/02	05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EYV7	100	05/07/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EYV7	100	05/29/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38915	BK AMER C.D.	06050EYV1	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S					13.84%(C)		4.133	4.133	100.000	380,000,000.00	380,000,000.00
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.350	3.350	100.000	1,000,000.00	1,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.350	3.350	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.350	3.350	100.000	1,100,000.00	1,100,000.00
ASSETS							4.013	4.130	98.938	2,774,950,000.00	2,745,472,541.84
REPORT TOTALS							4.013	4.130	98.938	2,774,950,000.00	2,745,472,541.84
FIXED							4.013	4.130	98.938	2,774,950,000.00	2,745,472,541.84

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 INVESTMENT INVENTORRY

INVESTMENTS OUTSTANDING AS OF 10/31/01

MAJOR SORT KEY IS BANK

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURP	CURN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
							100.00%(C)				
							REPORT TOTALS				
							ASSETS				
							FIXED				
							3.390	3.390	100.000	1,100,000.00	1,100,000.00

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
 M. R. DANIEL DALY 4 15-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 10/01/01 TO 10/31/01
 SETTLEMENT DATE BASIS
 20 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE		ENTRY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35724	T NOTE (99.16)	19		04/30/02	10/31/01	INTR	6.625		-331,250.00	
		10/31/01	11/01/01	10/31/01		6.753			331,250.00	
38574	FEDERAL NATL MTG ASSN	19		10/05/01	10/04/01	SALE	6.110	-5,000,000.00	-297,862.50	-519.41
		10/04/01	10/04/01	10/04/01		6.488		298,711.11	4,999,670.80	-2,075.04
38575	FEDERAL NATL MTG ASSN	19		10/05/01	10/04/01	SALE	6.143	-20,000,000.00	-1,190,475.00	19,998,683.37
		10/04/01	10/04/01	10/04/01		6.493		1,193,866.67		
38627	UNITED STATES TREAS NT	19		11/01/01	10/31/01	AMRT	6.091	50,781.25	-50,781.25	
		10/31/01	10/31/01	10/31/01		5.875	-26,000,000.00	-26,000,000.00	-763,750.00	
		11/01/01	10/31/01	10/31/01		6.091				26,763,750.00
38685	FEDERAL NATL MTG ASSN	19		11/01/01	10/05/01	MAT	4.970	-2,500,000.00	-2,413,025.00	-86,975.00
		10/05/01	10/05/01	10/05/01		5.149				2,500,000.00
38785	FEDL HOME LN MTG CORP	19		10/05/01	10/04/01	SALE	4.130	-20,000,000.00	-19,583,327.78	-114,344.44
		10/04/01	10/04/01	10/04/01		4.279		416,672.22		-1,011.11
38870	FEDL HOME LOAN BK CONS	19		10/05/01	10/04/01	SALE	3.600	-7,000,000.00	-6,938,400.00	-60,900.00
		10/04/01	10/04/01	10/04/01		3.632		61,600.00		6,999,539.17
38873	FEDL HOME LN MTG CORP	19		10/24/01	10/24/01	MAT	3.590	-2,000,000.00	-1,978,659.94	-21,340.56
		11/01/01	10/24/01	10/24/01		3.629				2,000,000.00
38879	NEGOTIABLE C.D.'S	19		10/09/01	10/09/01	MAT	3.640	-5,000,000.00	-5,000,000.00	-46,005.56
		11/01/01	10/09/01	10/09/01		3.640				5,046,005.56
38880	NEGOTIABLE C.D.'S	19		10/09/01	10/09/01	MAT	3.640	-5,000,000.00	-5,000,000.00	-46,005.56
		11/01/01	10/09/01	10/09/01		3.640				5,046,005.56
38881	NEGOTIABLE C.D.'S	19		10/09/01	10/09/01	MAT	3.640	-20,000,000.00	-20,000,000.00	-184,022.22
		10/09/01	10/09/01	10/09/01		3.640				20,184,022.22
38898	FMC DISCOUNT NOTES	19		11/01/01	10/11/01	MAT	3.610	-4,000,000.00	-3,963,097.78	-36,902.22
		10/11/01	10/11/01	10/11/01		3.644				4,000,000.00
38899	FMC DISCOUNT NOTES	19		10/11/01	10/11/01	MAT	3.610	-5,000,000.00	-4,953,872.22	-46,127.78
		11/01/01	10/11/01	10/11/01		3.644				5,000,000.00
38900	FMC DISCOUNT NOTES	19		10/11/01	10/11/01	MAT	3.610	-6,000,000.00	-5,944,646.67	-55,353.33
		11/01/01	10/11/01	10/11/01		3.644				6,000,000.00
38902	UNITED STATES TREAS BI	19		10/18/01	10/09/01	SALE	3.445	-20,000,000.00	-19,834,927.78	-147,797.22
		10/09/01	10/09/01	10/09/01		3.484		165,072.22		19,988,900.00
38916	T NOTE (101.18)	19		02/15/04	10/15/01	SALE	4.750	-25,000,000.00	-25,388,671.88	-196,841.03
		10/15/01	10/15/01	10/15/01		4.094		-388,671.88		26,216,372.28
38922	UNITED STATES TREAS BI	19		10/11/01	10/05/01	SALE	3.410	-50,000,000.00	-49,725,305.56	-246,277.77
		10/05/01	10/05/01	10/05/01		3.429		274,654.44		49,981,791.67
38926	FEDERAL NATL MTG ASSN	19		10/05/01	10/04/01	SALE	3.440	-50,000,000.00	-49,751,555.56	-243,666.66
		10/04/01	10/04/01	10/04/01		3.457		248,454.44		49,996,708.33
38929	FEDL HOME LN MTG CORP	19		10/03/01	10/03/01	MAT	3.450	-11,800,000.00	-11,743,458.33	-56,541.67
		11/01/01	10/03/01	10/03/01		3.467				11,800,000.00
38930	FEDL HOME LOAN BK CONS	19		10/12/01	10/12/01	MAT	3.420	-22,250,000.00	-22,125,288.75	-124,711.25
		11/01/01	10/12/01	10/12/01		3.439				22,250,000.00
38935	UNITED STATES TREAS BI	19		10/04/01	10/04/01	MAT	3.310	-10,000,000.00	-9,958,625.00	-41,375.00
		11/01/01	10/04/01	10/04/01		3.324				10,000,000.00

* ACTIVE TRANSACTIONS *

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38936	UNITED STATES TREAS BI	19	40	10/25/01	10/04/01	SALE	3.315	-50,000,000.00	-49,696,125.00
				10/04/01	10/04/01		3.335		-33,687.50
38973	MERRILL LYNCH C/P	19	45	10/15/01	10/15/01	MAT	3.400	-30,000,000.00	49,937,000.00
				11/01/01	10/15/01		-29,909,333.33	-90,666.67	30,000,000.00
38978	FEDERAL NATL MTG ASSN	19	40	07/15/02	10/02/01	PURC	2.310	10,400,000.00	-10,209,142.67
				10/03/01	10/02/01		2.353		-190,857.33
38979	FEDERAL NATL MTG ASSN	19	40	07/15/02	10/02/01	PURC	2.310	9,600,000.00	9,423,824.00
				10/03/01	10/02/01		2.353		-176,176.00
38980	FEDL HOME LN MTG CORP	19	40	02/28/02	10/02/01	PURC	2.320	4,000,000.00	3,961,591.12
				10/03/01	10/02/01		2.342		-38,408.88
38991	FEDL HOME LN MTG CORP	19	40	02/28/02	10/02/01	PURC	2.320	4,000,000.00	3,961,591.11
				10/03/01	10/02/01		2.342		-38,408.88
38992	FEDL HOME LN MTG CORP	19	40	02/28/02	10/02/01	PURC	2.342	12,000,000.00	11,884,773.33
				10/03/01	10/02/01		2.342		-115,226.67
38993	FEDL HOME LN MTG CORP	19	40	02/01/02	10/02/01	PURC	2.340	19,000,000.00	18,849,330.00
				10/03/01	10/02/01		2.359		-150,670.00
38984	FEDL HOME LN MTG CORP	19	40	02/01/02	10/02/01	PURC	2.340	8,000,000.00	7,936,560.00
				10/03/01	10/02/01		2.359		-63,440.00
38985	FEDL HOME LN MTG CORP	19	40	02/01/02	10/02/01	PURC	2.340	3,000,000.00	2,976,210.00
				10/03/01	10/02/01		2.359		-23,790.00
38986	UNITED STATES TREAS BI	19	40	12/06/01	10/03/01	PURC	2.190	2,000,000.00	1,992,213.33
				10/03/01	10/03/01		2.199		-7,786.67
38987	UNITED STATES TREAS BI	19	40	12/06/01	10/03/01	PURC	2.190	5,000,000.00	4,980,533.33
				10/03/01	10/03/01		2.199		-19,466.67
38988	UNITED STATES TREAS BI	19	40	12/06/01	10/03/01	PURC	2.190	4,000,000.00	3,984,426.67
				10/03/01	10/03/01		2.199		-15,573.33
38989	UNITED STATES TREAS BI	19	40	12/06/01	10/03/01	PURC	2.190	4,000,000.00	3,984,426.67
				10/03/01	10/03/01		2.199		-15,573.33
38990	UNITED STATES TREAS BI	19	40	12/06/01	10/03/01	PURC	2.190	35,000,000.00	34,863,733.33
				10/03/01	10/03/01		2.199		-136,266.67
38991	FEDL HOME LOAN BK CONS	19	40	04/01/02	10/03/01	PURC	2.260	10,000,000.00	9,887,000.00
				10/03/01	10/03/01		2.260		-113,000.00
38992	FEDL HOME LOAN BK CONS	19	40	04/01/02	10/03/01	PURC	2.260	5,000,000.00	4,943,500.00
				10/03/01	10/03/01		2.260		-56,500.00
38993	FEDL HOME LN MTG CORP	19	40	08/28/02	10/03/01	PURC	2.220	20,000,000.00	19,594,233.33
				10/03/01	10/03/01		2.260		-405,766.67
38994	FEDL HOME LN MTG CORP	19	40	08/28/02	10/03/01	PURC	2.220	10,000,000.00	9,797,116.67
				10/03/01	10/03/01		2.260		-502,883.33
38995	FEDL HOME LN MTG CORP	19	40	08/28/02	10/03/01	PURC	2.220	4,000,000.00	39,278,888.89
				10/03/01	10/03/01		2.260		-721,111.11
38996	FEDL HOME LOAN BK CONS	19	40	08/03/01	10/04/01	PURC	2.220	10,000,000.00	9,809,450.00
				10/04/01	10/04/01		2.263		-190,550.00
38997	FEDL HOME LOAN BK CONS	19	40	02/22/02	10/04/01	PURC	2.220	20,000,000.00	19,826,100.00
				10/04/01	10/04/01		2.239		-173,900.00

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* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TYN	COMPN	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		YIELD		ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38998	FEDERAL NATL MTG ASSN	19	45	04/04/02	10/04/01	PURC	2,200	19,777,555.56		
				10/04/01	10/04/01		2,225	-222,444.44		-19,777,555.56
38999	UNITED STATES TREAS BI	19	40	04/04/02	10/04/01	PURC	2,155	22,000,000.00		
				10/04/01	10/04/01		2,179	21,760,316.11		-21,760,316.11
39000	UNITED STATES TREAS BI	19	40	04/04/02	10/04/01	PURC	2,155	28,000,000.00		
				10/04/01	10/04/01		2,179	27,694,947.78		-27,694,947.78
39001 T NOTE (103.2)		19	45	11/15/03	10/05/01	PURC	4,250	25,000,000.00		
				10/04/01	10/05/01		2,746	-305,052.22		-26,178,498.64
				10/15/01	10/15/01	SALE	4,250	1,178,498.64		-26,178,498.64
				10/15/03	10/05/01	PURC	4,250	-25,000,000.00		-26,178,498.64
				10/04/01	10/05/01		2,746	-1,178,498.64		-26,150,730.30
39002 T NOTE (103.2)		19	40	10/15/01	10/15/01	PURC	4,250	25,000,000.00		
				10/15/03	10/05/01		2,752	26,175,568.95		-26,175,568.95
				10/04/01	10/05/01		2,752	-26,175,568.95		-28,872.28
39003 T NOTE (103.2)		19	89	11/15/03	10/05/01	PURC	4,250	25,000,000.00		
				10/04/01	10/05/01		2,753	26,174,592.39		26,150,730.30
				10/15/01	10/15/01	SALE	4,250	-25,000,000.00		-26,174,592.39
				10/15/03	10/05/01	PURC	4,250	25,000,000.00		-26,174,592.39
39004 T NOTE (103.2)		19	87	11/15/03	10/05/01	PURC	2,753	25,000,000.00		
				10/04/01	10/05/01		2,753	26,174,592.39		-26,174,592.39
39005 UNITED STATES TREAS BI		19	40	11/15/01	10/18/01	PURC	2,290	21,000,000.00		
				10/18/01	10/18/01		2,294	20,962,596.67		-20,962,596.67
39006 FEDL HOME LN MTG CORP		19	45	11/13/01	10/19/01	PURC	2,370	50,000,000.00		
				10/18/01	10/19/01		2,374	49,917,708.33		-49,917,708.33
				10/24/01	10/24/01	SALE	2,370	-50,000,000.00		-49,917,708.33
				10/24/01	10/24/01		2,374	-49,917,708.33		-55,556.56
39007 UNITED STATES TREAS BI		19	40	04/11/02	10/19/01	PURC	2,120	7,000,000.00		
				10/18/01	10/19/01		2,142	6,928,273.33		-6,928,273.33
39008 UNITED STATES TREAS BI		19	40	04/11/02	10/19/01	PURC	2,120	6,000,000.00		
				10/18/01	10/19/01		2,142	5,938,520.00		-5,938,520.00
39009 UNITED STATES TREAS BI		19	40	04/11/02	10/19/01	PURC	2,120	6,000,000.00		
				10/18/01	10/19/01		2,142	5,938,520.00		-5,938,520.00
39010 UNITED STATES TREAS BI		19	40	04/11/02	10/19/01	PURC	2,120	12,000,000.00		
				10/18/01	10/19/01		2,142	11,877,040.00		-11,877,040.00
39011 UNITED STATES TREAS BI		19	40	04/11/02	10/19/01	PURC	2,120	14,000,000.00		
				10/18/01	10/19/01		2,142	13,856,546.67		-13,856,546.67
39012 UNITED STATES TREAS BI		19	40	04/11/02	10/19/01	PURC	2,120	14,000,000.00		
				10/18/01	10/19/01		2,142	13,856,546.67		-13,856,546.67
39013 FEDL HOME LOAN BK CONS		19	40	11/15/01	10/19/01	PURC	2,354	7,000,000.00		
				10/18/01	10/19/01		2,354	6,988,119.44		-6,988,119.44
				10/24/01	10/24/01	SALE	2,354	-7,000,000.00		-6,988,119.44
				10/24/03	10/24/01	PURC	2,354	11,880.56		6,990,526.67
39014 FHLMC Bonds		19	40	10/24/01	10/24/01	PURC	3,205	15,000,000.00		
				10/24/01	10/24/01		3,244	14,988,750.00		-14,988,750.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ SETTLE	TYN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39015	FEDL HOME LOAN BK CONS	19	40	04/10/02 10/31/01	PURC 2.000	20,000,000.00	19,821,111.11		-19,821,111.11
				10/31/01 10/31/01			-178,888.89		
39016	FEDL HOME LN MTG CORP	19	40	09/27/02 10/31/01	PURC 2.000	30,000,000.00	29,448,333.33		-29,448,333.33
				10/31/01 10/31/01			-551,666.67		
39017	FEDL HOME LN MTG CORP	19	45	09/27/02 10/31/01	PURC 2.030	25,000,000.00	24,533,381.94		-24,533,381.94
				10/31/01 10/31/01			-466,618.06		
39018	FEDL HOME LN MTG CORP	19	45	10/23/02 10/31/01	PURC 2.069	10,270,000.00	10,061,219.46		-10,061,219.46
				10/31/01 10/31/01			-208,780.54		
39019	BNY INT (85426.16)	19	99	11/30/01 10/09/01	PURC 5.550	25,000,000.00	25,000,000.00		-25,000,000.00
				10/31/01 10/09/01			-25,000,000.00		
				10/31/01 10/09/01	SALE 5.550	-25,000,000.00	-25,000,000.00		85,426.16
39020	BNY (12231.22)	19	99	11/30/01 10/17/01	PURC 5.350	25,000,000.00	25,000,000.00		-25,000,000.00
				10/31/01 10/17/01			-12,231.22		
				10/31/01 10/17/01	SALE 5.350	-25,000,000.00	-25,000,000.00		12,231.22

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
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 10/01/01 TO 10/31/01
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 ASSETS

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TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (43)	2.567	683,270,000.00		682,289,603.22	-980,396.78				-682,289,603.22
SALE (16)	3.672	-429000000.00		-429860223.53	-860,223.53				-784,596.50 433,592,446.12
INTR (1)	6.753						-31,250.00	163,085.93	
MAT (13)	3.981	-149550000.00		-148990006.52			-1,599,776.82		150,029,789.86
ACR (1)	6.091			50,781.25					

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

December 5, 2001

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past five months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 66,600,845	Earned Interest Yield
Total Net Earnings	\$ 57,068,790	Pooled Funds 5.114%
Average Age of Portfolio	341 Days	All Funds 4.800%

Total cost of the securities on hand on November 30, 2001 was \$2,765,794,436 with a market value of \$2,819,599,040 plus fixed assets accrued earnings of \$19,584,875.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of November 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on November 30, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of November 2001.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart
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CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487

P O R T F O L I O S T A T I S T I C S
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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	19,776,804.37	.00	.00	N/A	19,776,804.37
TOTAL NET EARNINGS THIS PERIOD:	10,376,491.50	.00	3,107.50	N/A	10,379,599.00
AVERAGE DAILY PORTFOLIO BALANCE:	2,724,982,358.63	.00	1,100,000.00	N/A	2,726,082,358.63
EARNED INCOME YIELD THIS PERIOD:	4.633	.000	3.437	N/A	4.632
END OF PERIOD PORTFOLIO BALANCE:	2,764,694,435.51	.00	1,100,000.00	N/A	2,765,794,435.51
CURRENT AMORTIZED BOOK VALUE:	2,768,410,511.10	.00	1,100,000.00	N/A	2,769,510,511.10
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.851	.000	3.437	N/A	3.851
WEIGHTED AVERAGE DAYS TO MATURITY:	341.00	.00	53.09	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	341.00	.00	53.09	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.632

SUMMARY DESCRIPTION	CUPN	TRONG	BOOK	PAR	BOOK
	RATE	YIELD	PRICE	VALUE	VALUE
(Investment Type) 11 TREASURY BILLS	21.37%(C)	2.562	98.934	597,522,000.00	591,149,771.33
(Investment Type) 12 TREASURY NOTES	40.78%(C)	4.633	4.910	99.203	1,137,005,000.00
(Investment Type) 22 FEDERAL HOME LOAN BANK	.90%(C)	4.000	4.026	99.975	25,000,000.00
(Investment Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	1.23%(C)	4.700	4.700	100.000	34,000,000.00
(Investment Type) 30 FHLMC Bonds	.54%(C)	3.205	3.244	99.925	15,000,000.00
(Investment Type) 41 FIMA DISCOUNT NOTES	5.14%(C)	3.126	3.222	97.453	146,000,000.00
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.24%(C)	4.010	4.197	96.059	7,000,000.00
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	5.69%(C)	1.993	2.015	98.940	159,000,000.00
(Investment Type) 44 FMC DISCOUNT NOTES	11.26%(C)	2.866	2.942	97.809	318,270,000.00
(Investment Type) 91 NEGOTIABLE C.D.'S	12.80%(C)	4.170	4.170	100.000	354,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.04%(C)	3.390	3.390	100.000	1,100,000.00
REPORT TOTALS		3.690	3.825	98.994	2,793,897,000.00
ASSETS					2,765,794,435.51
FIXED					

(REFRKT)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	P&R/SHARES	MARKET PRICE	CURR ACOR	INT UNREALIZED GAIN
A 38986	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	19	903	2.1900	2,000,000.00	1,999,375.00	7,178.34	
A 38987	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	40	000	2.1986	1,992,213.33	99,6687500000		-16.67
A 38988	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	19	928	2.1900	5,000,000.00	4,998,437.50	17,945.84	
A 38989	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	19	000	2.1986	4,980,533.33	99,6687500000		-41.67
A 38990	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	40	000	2.1986	4,000,000.00	3,998,750.00	14,356.66	
A 38991	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	19	803	2.1986	4,000,000.00	99,6687500000		-33.33
A 38992	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	40	000	2.1986	3,984,426.67	3,998,750.00	14,356.66	
A 38993	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	19	931	2.1900	35,000,000.00	99,6687500000		-33.33
A 38994	UNITED STATES TREAS BILLS	10/03/01	12/06/01	912795G9	40	000	2.1986	35,000,000.00	34,969,062.50	125,620.84	
A 38995	UNITED STATES TREAS BILLS	08/20/01	01/03/02	912795J6	19	100	3.2400	4,863,733.33	99,9687500000		-291.67
A 38996	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795J6	19	904	3.4150	4,938,800.00	4,992,187.50	46,350.00	
A 38997	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795J6	40	000	3.4150	14,000,000.00	99,8437500000		7,037.50
A 38998	UNITED STATES TREAS BILLS	07/24/01	01/17/02	912795J6	19	877	3.4150	13,764,334.17	13,969,375.00	172,647.22	
A 38999	UNITED STATES TREAS BILLS	08/14/01	01/17/02	912795J6	40	000	3.4733	6,000,000.00	5,966,875.00	73,991.67	
A 39000	UNITED STATES TREAS BILLS	08/14/01	01/17/02	912795J6	19	931	3.2600	5,899,257.50	99,7812500000		13,625.83
A 39001	UNITED STATES TREAS BILLS	08/14/01	01/17/02	912795J6	40	000	3.3067	40,000,000.00	39,912,500.00	394,822.22	
A 39002	UNITED STATES TREAS BILLS	08/14/01	01/17/02	912795J6	19	859	3.1200	39,434,933.33	99,7812500000		82,744.45
A 39003	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1592	20,000,000.00	24,921,875.00	177,666.66	
A 39004	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	900	3.1150	20,000,000.00	19,937,500.00	141,905.55	
A 39005	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1540	10,000,000.00	99,6875000000		43,063.89
A 39006	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	100	3.1200	10,000,000.00	9,968,750.00	71,066.66	
A 39007	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1592	9,876,066.67	99,7812500000		21,616.67
A 39008	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	892	3.1000	15,000,000.00	14,953,125.00	105,916.66	
A 39009	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1386	14,815,291.67	99,6875000000		31,916.67
A 39010	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	931	3.1582	25,000,000.00	24,921,875.00	177,666.66	
A 39011	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1150	24,690,166.67	99,6875000000		54,041.67
A 39012	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	931	3.1200	25,000,000.00	24,921,875.00	177,666.66	
A 39013	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1540	25,000,000.00	24,921,875.00	177,666.66	
A 39014	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	100	3.1150	50,000,000.00	49,828,125.00	177,666.66	
A 39015	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1436	49,765,527.78	99,6562500000		1,430.55
A 39016	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	931	3.1200	25,000,000.00	24,906,250.00	177,666.67	
A 39017	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1630	24,659,833.33	99,6250000000		68,750.00
A 39018	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	931	3.1200	25,000,000.00	24,906,250.00	177,666.67	
A 39019	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1630	24,659,833.33	99,6250000000		68,750.00
A 39020	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	100	3.1200	25,000,000.00	24,906,250.00	177,666.67	
A 39021	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1630	24,659,833.33	99,6250000000		68,750.00
A 39022	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	931	3.1250	10,000,000.00	9,953,125.00	71,180.56	
A 39023	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1170	9,845,886.11	99,5312500000		36,458.33
A 39024	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	923	3.1200	12,000,000.00	11,941,880.00	85,280.00	
A 39025	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1689	11,814,880.00	99,5312500000		43,590.00
A 39026	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	919	3.1200	1,000,000.00	995,000.00	6,846.67	
A 39027	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1200	984,226.67	99,5000000000		3,926.66
A 39028	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	900	3.1200	5,000,000.00	4,975,000.00	34,233.33	
A 39029	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1200	5,000,000.00	4,921,133.33	19,633.34	
A 39030	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	19	906	3.1200	4,000,000.00	3,980,000.00	27,986.67	
A 39031	UNITED STATES TREAS BILLS	09/10/01	01/31/02	912795J2	40	000	3.1700	3,936,906.67	99,5000000000		15,706.66

(REFRKT)	INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	YTM TR	PAR /SHARES	MARKET VALUE	CURR ACOR	INT PRICE	SOURCE	UNREALIZED GAIN	UNREALIZED LOSS
	A 38999	UNITED STATES TREAS BILLS	10/04/01	04/04/02	912795JN2	19	100	2.1550		22,000,000.00	21,869,375.00		76,382.78		32,676.11	
	A 39000	UNITED STATES TREAS BILLS	10/04/01	04/04/02	912795JN2	19	400	2.1187		21,760,316.11	99,4062500000		SUNGRD			
	A 39007	UNITED STATES TREAS BILLS	10/04/01	04/04/02	912795JP7	19	000	2.1550		28,000,000.00	97,833,750.00		SUNGRD		41,587.78	
	A 39008	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795JP7	19	000	2.1187		27,694,947.78	99,4062500000		SUNGRD		7,322.22	
	A 39009	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795JP7	19	000	2.1187		5,000,000.00	4,968,750.00		SUNGRD		10,251.11	
	A 39010	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795JP7	19	000	2.1187		7,000,000.00	6,956,250.00		SUNGRD		8,786.67	
	A 39011	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795JP7	19	000	2.1187		6,928,273.33	99,3750000000		SUNGRD		8,786.67	
	A 39012	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795JP7	19	000	2.1187		6,000,000.00	5,962,500.00		SUNGRD		15,193.33	
	A 39056	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		5,938,520.00	5,962,500.00		SUNGRD		15,193.33	
	A 39057	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		12,000,000.00	11,925,000.00		SUNGRD		17,573.33	
	A 39058	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		11,877,040.00	99,3750000000		SUNGRD		20,502.22	
	A 39059	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		13,856,546.67	13,912,500.00		SUNGRD		7,846.68	
	A 39060	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		8,732,000.00	8,671,967.50		SUNGRD		83.58	
	A 39061	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		92,360.63	99,3125000000		SUNGRD		157.26	
	A 39062	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		173,796.88	173,796.88		SUNGRD		7,188.89	
	A 39063	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		8,000,000.00	7,945,000.00		SUNGRD		5,391.67	
	A 39064	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		6,000,000.00	5,958,750.00		SUNGRD		898.61	
	A 39065	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		3,966,546.67	3,912,500.00		SUNGRD		4,493.06	
	A 39066	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		4,000,000.00	3,972,500.00		SUNGRD		3,594.44	
	A 39067	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		4,000,000.00	3,972,500.00		SUNGRD		5,688.89	
	A 39068	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		39,700,000.00	39,700,000.00		SUNGRD		2,333.33	
	A 39069	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		24,800,000.00	24,800,000.00		SUNGRD		12.61	
	A 39070	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		59.59	
	A 39071	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		474,265.63	474,265.63		SUNGRD		-44.58	
	A 39072	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		473,892.50	473,892.50		SUNGRD		-44.58	
	A 39073	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39074	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39075	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39076	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39077	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39078	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39079	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39080	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39081	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39082	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39083	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39084	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39085	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39086	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39087	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39088	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39089	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39090	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39091	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39092	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39093	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39094	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39095	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39096	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39097	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39098	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39099	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39100	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39101	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39102	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39103	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39104	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39105	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39106	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39107	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39108	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39109	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39110	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39111	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39112	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39113	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39114	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39115	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39116	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39117	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39118	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39119	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795JR3	19	000	1.9463		2,500,000.00	2,500,000.00		SUNGRD		-44.58	
	A 39120	UNITED STATES TREAS BILLS	11/20/01													

INVESTMENTS OUTSTANDING AS OF 11/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND NAME	CPN RATE	YTM TR	P&R/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACOR	INT UNREALIZED GAIN
A 35462	T NOTE	12/31/96	12/31/01	912827261	19	100	6.1250	10,000,000.00	10,031,250.00		256,317.93		54,687.5	
A 35521	T NOTE(98.10)	01/31/97	01/31/02	912827266	19	1	6.2500	20,000,000.00	20,144,750.00		417,798.91		482,381.2	
A 35523	T NOTE(99.11)	01/31/97	01/31/02	912827266	19	000	6.6536	19,661,368.75	100,187,500.00		125,339.67		83,437.5	
A 35524	T NOTE(99.25)	01/31/97	01/31/02	912827266	19	1	6.2500	5,959,687.50	100,187,500.00		104,449.73		47,587.5	
A 35526	T NOTE(99.16)	01/31/97	01/31/02	912827266	19	000	6.3051	4,988,350.00	100,187,500.00		208,899.46		123,437.5	
A 35527	T NOTE(99.16)	01/31/97	01/31/02	912827266	19	000	6.3720	9,948,437.50	100,187,500.00		208,899.46		118,750.0	
A 35528	T NOTE(99.16)	01/31/97	01/31/02	912827266	19	000	6.3609	9,953,125.00	100,187,500.00		208,899.46		122,656.2	
A 38096	T NOTE(99.18)	01/31/00	01/31/02	912827536	19	000	6.3702	9,949,618.75	100,187,500.00		170,461.96		93,125.0	
A 38097	T NOTE(99.25)	01/31/00	01/31/02	912827536	19	000	6.6164	7,964,375.00	100,187,500.00		170,461.96		76,875.0	
A 38098	T NOTE(99.25)	01/31/00	01/31/02	912827536	19	000	6.5061	7,980,625.00	100,187,500.00		170,461.96		76,875.0	
A 38099	T NOTE(99.18)	01/31/00	01/31/02	912827536	19	000	6.5061	7,980,625.00	100,187,500.00		170,461.96		92,500.0	
A 38100	T NOTE(99.25)	01/31/00	01/31/02	912827536	19	000	6.3750	8,000,000.00	8,057,500.00		170,461.96		76,250.0	
A 38101	T NOTE(99.18)	01/31/00	01/31/02	912827536	19	000	6.6121	7,965,000.00	100,187,500.00		170,461.96		92,500.0	
A 35724	T NOTE(99.16)	04/30/97	04/30/02	912827260	19	000	6.5019	7,981,250.00	100,187,500.00		170,461.96		253,400.0	
A 38374	T NOTE(99.16)	06/30/00	06/30/02	912827271	19	000	6.6250	10,000,000.00	10,200,000.00		759,765.6			
A 38375	T NOTE(99.16)	06/30/00	06/30/02	912827271	19	000	6.5249	24,873,046.88	102,531,250.00		653,872.28			
A 38376	T NOTE(99.16)	06/30/00	06/30/02	912827271	19	000	6.5249	24,873,046.88	102,531,250.00		759,765.6			
A 36594	T NOTE(99.16)	06/30/00	06/30/02	912827485	19	000	6.5249	24,873,046.88	102,531,250.00		653,872.28			
A 36595	T NOTE(99.16)	03/31/98	03/31/03	912827485	19	000	5.5000	200,000.00	208,250.00		1,873.63		9,240.0	
A 36596	T NOTE(99.16)	03/31/98	03/31/03	912827485	19	000	5.5000	199,010.00	104,125,000.00		81,034.34		400,080.0	
A 36597	T NOTE(99.16)	03/31/98	03/31/03	912827485	19	000	5.5000	8,650,812.50	104,125,000.00		1,405.22		6,930.0	
A 38856	T NOTE(99.71)	07/02/01	06/30/03	912827620	40	000	4.2836	10,000,000.00	104,125,000.00		9,368.13		45,750.0	
A 38858	T NOTE(99.71)	07/02/01	06/30/03	912827620	40	000	4.2836	10,000,000.00	104,125,000.00		162,160.33		286,718.7	
						1	3.8750	9,923,980.98	102,093,750.00		162,160.33		287,500.0	

(REFRKT)		INVEST DESCRIPTION		PURCHASE MATURITY DATE		CUSIP		BANK		FUND CPM RATE		PAR /SHARES		MARKET VALUE		CURR. ACOR. INT UNREALIZED GAIN	
NUMBER		PURCHASE MATURITY DATE		CUSIP		BANK		FUND CPM RATE		PAR /SHARES		MARKET PRICE		PRICE SOURCE		UNREALIZED LOSS	
A	38859	T NOTE (99.7)	07/02/01 06/30/03	912827620	19	100	3.8750	10,000,000.00	10,209,375.00	162,160.33	287,500.00						
A	38861	T NOTE (99.7)	07/02/01 06/30/03	912827620	89	100	4.2877	9,923,980.98	102,0937500000	162,160.33	287,500.00						
A	38864	T NOTE (99.135)	07/02/01 06/30/03	912827620	19	100	3.8750	10,000,000.00	10,209,375.00	162,160.33	287,500.00						
A	38866	T NOTE (99.135)	07/09/01 06/30/03	912827620	87	100	4.2877	9,923,980.98	102,0937500000	162,160.33	287,500.00						
A	38866	T NOTE (99.135)	07/09/01 06/30/03	912827620	19	100	3.8750	15,000,000.00	15,314,062.50	243,240.49	401,953.12						
A	33942	T NOTE (88.20)	07/09/01 06/30/03	912827620	87	100	4.1866	14,926,324.73	102,0937500000	243,240.49	401,953.12						
A	38616	T NOTE (95.26)	09/27/94 08/15/03	912827403	40	100	3.8750	20,000,000.00	20,418,750.00	324,320.65	534,375.00						
A	38792	T NOTE (99.23)	04/11/01 11/15/03	912827403	19	100	4.2500	15,000,000.00	15,407,812.50	28,176.80	1,039,453.12						
A	38822	T NOTE (99.16)	05/13/01 11/15/03	912827403	19	100	4.2500	20,000,000.00	20,543,750.00	37,569.06	601,562.50						
A	38823	T NOTE (99.15)	05/13/01 11/15/03	912827403	19	100	4.4736	49,738,281.25	51,359,375.00	93,922.65	1,621,093.75						
A	38824	T NOTE (99.15)	05/13/01 11/15/03	912827403	45	100	4.2500	25,000,000.00	25,679,687.50	46,961.33	814,453.12						
A	38825	T NOTE (99.11)	05/16/01 11/15/03	912827403	19	100	4.4803	24,865,234.38	20,543,750.00	37,569.06	651,562.50						
A	38828	T NOTE (99.13)	05/18/01 11/15/03	912827403	19	100	4.2500	20,000,000.00	20,543,750.00	37,569.06	675,000.00						
A	38829	T NOTE (99.13)	05/23/01 11/15/03	912827403	40	100	4.5089	19,868,750.00	30,815,625.00	56,353.59	996,093.75						
A	38830	T NOTE (99.13)	05/23/01 11/15/03	912827403	19	100	4.2500	29,819,531.25	15,407,812.50	28,176.80	498,046.87						
A	38831	T NOTE (99.12)	05/23/01 11/15/03	912827403	89	100	4.5089	14,909,765.63	102,7187500000	28,176.80	496,875.00						
A	38832	T NOTE (99.10)	05/25/01 11/15/03	912827403	19	100	4.2500	15,000,000.00	15,407,812.50	28,176.80	503,906.25						
A	38841	T NOTE (99.20)	06/04/01 11/15/03	912827403	87	100	4.4261	14,939,062.50	102,7187500000	28,176.80	498,750.00						
A	39065	T NOTE (99.17)	11/30/01 11/30/03	912827761	19	100	3.2587	24,875,250.00	25,085,937.50	129,187.50	213,201.50						
A	39067	T NOTE (99.17)	11/30/01 11/30/03	912827761	89	100	3.0899	25,000,000.00	25,483,937.50	213,201.50	213,187.50						
A	39069	T NOTE (99.17)	11/30/01 11/30/03	912827761	19	100	3.2650	25,000,000.00	25,483,937.50	213,201.50	213,187.50						
A	39070	T NOTE (99.19)	11/30/01 11/30/03	912827761	40	100	3.2650	24,872,750.00	100,3437500000	2,060.44	195,187.50						
A	39071	T NOTE (99.16)	11/30/01 11/30/03	912827761	87	100	3.2274	24,890,750.00	100,3437500000	2,060.44	195,187.50						
A	39071	T NOTE (99.16)	11/30/01 11/30/03	912827761	19	100	3.0000	25,000,000.00	25,085,937.50	213,201.50	213,187.50						

(REMARK)

INVESTMENTS OUTSTANDING AS OF 11/30/01

RUN: 12/04/01 00:02:36

MAJOR SORT KEY IS ICC#

INVEST DESCRIPTION		PURCHASE MATURITY DATE		CUSIP		BANK		FUND		CPN RATE		PRN /SHARES		MARKET VALUE		CURR ACOR. INT		UNREALIZED GAIN	
NUMBER				BROK		SAFE		YTM		TR		BOOK		MARKET PRICE		PRICE SOURCE		UNREALIZED LOSS	
A	39073	T	NOTE (99.18)			19	100	3,000				25,000,000.00		25,085,937.50		2,060.44		198,937.50	
			11/30/01 11/30/03																
A	37378	T	NOTE (99.22)			89	000	3,2352				24,887,000.00		100,3437500000					
			02/16/99 02/15/04			19	100	4,7500				15,000,000.00		15,576,562.50		209,103.26		625,781.25	
A	37379	T	NOTE (99.12)			74	000	4,8246				14,950,781.25		103,8437500000					
			02/16/99 02/15/04			19	100	4,7500				15,000,000.00		15,576,562.50		209,103.26		670,312.50	
A	38473	T	NOTE (95.27)			74	000	4,8925				14,906,250.00		103,8437500000					
			08/15/00 02/15/04			19	100	6,0915				15,000,000.00		15,576,562.50		209,103.26		1,202,343.75	
A	38474	T	NOTE (95.27)			45	000	4,7500				14,374,218.75		103,8437500000					
			08/15/00 02/15/04			19	100	6,0915				15,000,000.00		15,576,562.50		209,103.26		1,202,343.75	
A	38476	T	NOTE (95.27)			19	100	4,7500				14,374,218.75		103,8437500000					
			08/15/00 02/15/04			19	100	6,0915				15,000,000.00		15,576,562.50		209,103.26		1,202,343.75	
A	38477	T	NOTE (95.18)			19	100	4,7500				13,374,218.75		103,8437500000					
			08/15/00 02/15/04			19	100	6,1845				15,000,000.00		13,576,562.50		209,103.26		1,244,531.25	
A	38708	T	NOTE (99.11)			19	100	4,7500				30,000,000.00		31,153,125.00		418,206.52		1,354,687.50	
			02/16/01 02/15/04			19	100	4,9941				29,798,437.50		103,8437500000					
A	38718	T	NOTE (99.26)			19	100	4,7500				18,000,000.00		103,8437500000					
			02/23/01 02/15/04			19	100	4,8236				17,963,437.50		103,8437500000		250,923.91		728,437.50	
A	38764	T	NOTE (100.21)			19	100	4,7500				10,000,000.00		10,384,375.00		139,402.17		321,875.00	
			03/29/01 02/15/04			87	000	4,5147				10,062,500.00		103,8437500000		139,402.17		315,625.00	
A	38797	T	NOTE (100.22)			19	100	4,7500				10,000,000.00		10,384,375.00		139,402.17		325,000.00	
			04/16/01 02/15/04			89	000	4,4868				10,068,750.00		103,8437500000		139,402.17			
A	38799	T	NOTE (100.20)			19	100	4,7500				10,000,000.00		10,384,375.00		139,402.17			
			04/16/01 02/15/04			87	000	4,5222				10,059,375.00		103,8437500000		139,402.17			
A	38803	T	NOTE (100.12)			19	100	4,7500				25,000,000.00		25,089,843.75		348,505.43		811,093.75	
			04/17/01 02/15/04			19	100	4,6109				25,000,000.00		103,8437500000		348,505.43		849,609.37	
A	38805	T	NOTE (100.14)			19	100	4,7500				25,000,000.00		25,000,000.00		348,505.43			
			05/01/01 02/15/04			19	100	4,5758				25,111,328.13		103,8437500000		348,505.43		855,468.75	
A	38806	T	NOTE (100.14)			19	100	4,7500				25,105,468.75		103,8437500000		348,505.43			
			05/01/01 02/15/04			19	100	4,5848				25,107,421.88		103,8437500000		348,505.43		853,515.62	
A	38807	T	NOTE (100.14)			19	100	4,7500				25,000,000.00		25,960,937.50		348,505.43			
			05/01/01 02/15/04			19	100	4,5818				25,000,000.00		103,8437500000		348,505.43		853,515.62	
A	37949	T	NOTE (99.17)			19	100	5,2500				20,000,000.00		21,000,000.00		1,493,750.00			
			11/15/99 05/15/04			45	000	5,8824				19,506,250.00		105,0000000000		1,493,750.00			
A	38273	T	NOTE (99.22)			19	100	5,2500				10,000,000.00		10,500,000.00		1,032,812.50			
			05/10/00 05/15/04			45	000	6,7885				9,467,187.50		105,0000000000		1,032,812.50			
A	38274	T	NOTE (99.22)			19	100	5,2500				10,000,000.00		10,500,000.00		1,034,375.00			
			05/10/00 05/15/04			87	100	6,7931				9,465,625.00		105,0000000000		1,034,375.00			
A	38275	T	NOTE (99.22)			19	100	5,2500				10,000,000.00		10,500,000.00		1,032,812.50			
			05/10/00 05/15/04			89	100	6,7885				9,467,187.50		105,0000000000		1,032,812.50			
A	38276	T	NOTE (99.22)			19	100	5,2500				10,000,000.00		10,500,000.00		1,032,812.50			
			05/10/00 05/15/04			40	100	6,7885				9,467,187.50		105,0000000000		1,032,812.50			
A	38810	T	NOTE (101.30)			19	100	5,2500				50,960,937.50		105,0000000000		1,539,062.50			
			05/02/01 05/15/04			40	000	4,5642				50,960,937.50		105,0000000000		1,539,062.50			
SUBTOTAL (Investment Type)		12 TREASURY NOTES		41.37%(M)				4,6326		1137005000.00		106,59855442.19		10,445,908.29		38,647,448.33			
								4,9105		1127946586.93		112,59708000.00							

(REFRKT)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CPN RATE	PRR/SHARES	MARKET PRICE	CURR ACOR	INT UNREALIZED GAIN
A 38842	FEDERAL HOME LOAN BANK	06/05/01	06/05/02	3133MEJ13	19 40	100 000	4.0000	25,000,000.00	25,265,625.00	488,888.89	271,875.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA .90% (M)											
							4.0000	25,000,000.00	25,265,625.00	488,888.89	271,875.00
							4.0258	24,993,750.00	101.0625000000		
A 38844	FEDERAL NATL MTG ASSN	06/05/01	05/23/03	31359MJF1	19 45	100 4,7000	4.7000	20,000,000.00	20,262,500.00	262,500.00	
A 38845	FEDERAL NATL MTG ASSN	06/05/01	05/23/03	31359MJF1	19 45	100 4,7000	4.7000	20,000,000.00	101.3125000000	14,622.22	183,750.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.22% (M)											
							4.7000	34,000,000.00	34,446,250.00	35,511.11	446,250.00
							4.7000	34,000,000.00	101.3125000000		
A 39014	FEDML Bonds	10/24/01	10/24/03	312924MX8	19 40	100 3.2440	3.2050	15,000,000.00	15,014,062.50	49,410.42	25,312.50
SUBTOTAL (Investment Type) 30 FHLMC Bonds .53% (M)											
							3.2050	15,000,000.00	15,014,062.50	49,410.42	25,312.50
							3.2440	14,988,750.00	100.0937500000		
A 38690	FEDERAL NATL MTG ASSN DISC N	01/26/01	12/28/01	313589RB1	19 40	000 5.1458	4.9100	15,000,000.00	14,978,062.50	632,162.50	33,300.00
A 38719	FEDERAL NATL MTG ASSN DISC N	02/27/01	12/28/01	313589RB1	19 40	000 4.6000	4.6000	25,000,000.00	24,963,407.50	884,861.11	49,687.50
A 38787	FHMA DISCOUNT NOTES	04/09/01	02/08/02	313589SW6	19 40	000 4.7859	4.7859	24,028,888.89	99.8537500000	162,446.67	25,645.00
A 38729	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	19 40	000 4.1300	4.2797	6,000,000.00	5,978,150.00	67,046.67	12,081.11
A 38730	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	19 40	000 4.1300	4.2797	6,000,000.00	5,978,150.00	67,046.67	12,081.11
A 38731	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	19 40	000 4.7278	4.7278	2,000,000.00	1,991,238.89	67,046.67	12,081.11
A 38732	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	19 40	000 4.7278	4.7278	2,000,000.00	1,991,238.89	67,046.67	12,081.11
A 38733	FEDERAL NATL MTG ASSN DISC N	03/09/01	02/22/02	313589TK9	19 40	000 4.7278	4.7278	2,000,000.00	1,991,238.89	67,046.67	12,081.11
A 38998	FEDERAL NATL MTG ASSN DISC N	10/04/01	04/04/02	313589VC4	19 100	000 4.7200	4.7200	20,000,000.00	19,872,555.56	70,888.89	24,111.11
A 38975	FHMA DISCOUNT NOTES	09/25/01	04/11/02	313589VK6	19 40	000 2.4116	2.4116	10,856,000.00	10,929,215.56	30,032.89	
A 38978	FEDERAL NATL MTG ASSN DISC N	10/02/01	07/15/02	313589ZJ5	19 40	000 2.3532	2.3532	10,209,000.00	9,488,506.67	36,960.00	27,722.67
A 38979	FEDERAL NATL MTG ASSN DISC N	10/02/01	07/15/02	313589ZJ5	19 40	000 2.3532	2.3532	9,423,824.00	98.8386111111		

(REFMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	YIELD YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRCE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38995	FEDERAL NATL MFG ASSN DISC N 10/03/01 07/25/02	313589ZU0	19	100	2.2000	40,000,000.00	39,514,888.89	144,222.22	91,777.78
			87	000	2.2404	39,278,888.89	98,787,222,222.22		

SUBTOTAL (Investment Type) 41 FNMMA DISCOUNT NO 5.148 (M) 3.1257 146,000,000.00 144,961,340.29 2,322,015.29 357,856.66

A 36688	FEDL FARM CRED BK CONS DISC 01/26/01 01/24/02	313313S9	19	9530	4.8800	5,000,000.00	4,985,525.00	209,433.33	22,125.00
			40	000	5.1326	4,753,966.67	99,710,500,000.00	SUNGRD	
A 39028	FEDL FARM CRED BK CONS DISC 11/06/01 08/14/02	313313B80	19	100	1.9100	2,000,000.00	1,972,124.44	2,652.78	-711.12
			40	000	1.9389	1,970,182.78	98,606,222,222.22	SUNGRD	

SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .258 (M) 4.0098 7,000,000.00 6,957,649.44 212,086.11 22,125.00

A 39027	FEDL HOME LOAN BK CONS DISC 11/05/01 02/01/02	313385SN7	19	100	1.9800	20,000,000.00	19,934,900.00	28,600.00	3,100.00
			40	000	1.9896	19,903,200.00	99,674,500,000.00	SUNGRD	
A 38997	FEDL HOME LOAN BK CONS DISC 10/04/01 02/22/02	313385TK2	19	100	2.2200	20,000,000.00	19,912,850.00	71,533.33	15,216.67
			40	000	2.2395	19,826,100.00	99,564,500,000.00	SUNGRD	
A 39029	FEDL HOME LOAN BK CONS DISC 11/06/01 03/27/02	313385U08	19	100	1.9200	4,000,000.00	3,976,155.56	5,333.33	902.23
			40	000	1.9345	3,969,920.00	99,403,888,888.89	SUNGRD	
A 38991	FEDL HOME LOAN BK CONS DISC 10/03/01 04/01/02	313385U27	19	9906	2.2600	10,000,000.00	9,938,155.56	37,038.89	14,116.67
			40	000	2.2858	9,887,000.00	99,381,555,555.56	SUNGRD	
A 38992	FEDL HOME LOAN BK CONS DISC 10/03/01 04/01/02	313385U27	19	9901	2.2600	5,000,000.00	4,969,077.78	18,519.44	7,058.34
			40	000	2.2858	4,943,500.00	99,381,555,555.56	SUNGRD	
A 39015	FEDL HOME LOAN BK CONS DISC 10/31/01 04/10/02	313385V2	19	100	2.0000	20,000,000.00	19,867,111.11	34,444.44	11,555.56
			40	000	2.0181	19,821,111.11	99,335,555,555.56	SUNGRD	
A 39037	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V2	19	917	1.7900	4,000,000.00	3,973,422.22	4,773.34	-722.22
			40	000	1.8038	3,969,371.10	99,335,555,555.56	SUNGRD	
A 39038	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V2	19	924	1.7900	10,000,000.00	9,933,555.56	11,933.33	-1,805.55
			40	000	1.8038	9,923,427.78	99,335,555,555.56	SUNGRD	
A 39039	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V2	19	9615	1.7900	11,000,000.00	10,926,911.11	13,126.67	-1,986.12
			40	000	1.8038	10,915,770.56	99,335,555,555.56	SUNGRD	
A 39040	FEDL HOME LOAN BK CONS DISC 11/07/01 06/11/02	313385YE0	19	887	1.7900	6,000,000.00	5,939,280.00	7,160.00	-1,650.00
			40	000	1.8100	5,933,770.00	98,980,000,000.00	SUNGRD	
A 39041	FEDL HOME LOAN BK CONS DISC 11/07/01 06/11/02	313385YE0	19	804	1.7900	15,000,000.00	14,848,200.00	17,900.00	-1,125.00
			40	000	1.8100	14,834,425.00	98,980,000,000.00	SUNGRD	
A 38996	FEDL HOME LOAN BK CONS DISC 10/04/01 08/09/02	313385B39	19	100	2.2200	10,000,000.00	9,865,647.22	35,766.67	17,430.55
			40	000	2.2631	9,809,450.00	98,626,722,222.22	SUNGRD	
A 39030	FEDL HOME LOAN BK CONS DISC 11/06/01 09/20/02	313385G59	19	100	1.9400	10,000,000.00	9,843,750.00	13,412.22	1,644.45
			40	000	1.9738	9,828,633.33	98,437,500,000.00	SUNGRD	
A 39031	FEDL HOME LOAN BK CONS DISC 11/06/01 09/30/02	313385H14	19	100	1.9400	11,000,000.00	10,821,250.00	14,819.44	861.67
			40	000	1.9749	10,805,568.89	98,375,500,000.00	SUNGRD	
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385J31	19	100	2.0400	3,000,000.00	2,949,375.00	5,100.00	1,565.00
			40	000	2.0797	2,942,710.00	98,312,500,000.00	SUNGRD	

SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 5.598 (M) 1.9934 159,000,000.00 157,696,641.12 319,521.10 73,451.14

2.0150 157,313,957.77 99,180,277,000.00 -10,288.89

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN	RATE	PAR /SHARES	MARKET VALUE	CURR ACQR	INT UNREALIZED GAIN
					BROK	SAFE	YTM	TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 38723	FEDL HOME LN MTG CORP DISC N	02/27/01	12/28/01	313397B9	19	100	4.5900		25,000,000.00	24,963,625.00	882,937.50	49,687.50
A 38952	FEDL HOME LN MTG CORP DISC N	08/31/01	12/28/01	313397B9	40	000	4.7751		24,031,000.00	99,8545000000	SUNGARD	
A 38664	FEDL HOME LN MTG CORP DISC N	01/08/01	01/03/02	313397RH6	40	000	3.3466		6,923,410.28	6,989,815.00	59,212.22	7,192.50
A 38687	FEDL HOME LN MTG CORP DISC N	01/26/01	01/03/02	313397RH6	40	000	4.8500		4,000,000.00	99,8545000000	SUNGARD	
A 38717	FEDL HOME LN MTG CORP DISC N	02/23/01	01/31/02	313397SM4	40	000	5.0972		3,806,000.00	3,992,886.67	176,216.67	10,670.00
A 39032	FEDL HOME LN MTG CORP DISC N	11/06/01	01/31/02	313397SM4	40	000	5.1392		10,000,000.00	99,8221666667	SUNGARD	
A 38983	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	40	000	4.9416		5,534,500.00	9,982,216.67	420,583.33	27,133.34
A 38984	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	40	000	4.9416		4,775,800.00	99,8221666667	SUNGARD	
A 38985	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	40	000	2.3587		19,000,000.00	18,928,155.00	184,211.11	23,976.39
A 39022	FEDL HOME LN MTG CORP DISC N	11/06/01	02/15/02	313397TK7	40	000	1.9607		5,967,175.00	99,6797500000	SUNGARD	
A 38726	FEDL HOME LN MTG CORP DISC N	03/02/01	02/28/02	313397TR2	40	000	2.0000		50,000,000.00	18,849,330.00	74,100.00	14,725.00
A 38734	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	40	000	2.3587		6,000,000.00	99,6745000000	SUNGARD	
A 38735	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	40	000	4.7315		7,000,000.00	7,974,380.00	11,000.00	1,220.00
A 38736	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	40	000	4.7315		8,000,000.00	99,6797500000	SUNGARD	
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	40	000	4.7315		7,642,417.77	18,928,155.00	74,100.00	14,725.00
A 38767	FEDL HOME LN MTG CORP DISC N	03/29/01	02/28/02	313397TR2	40	000	4.5300		6,000,000.00	99,6745000000	SUNGARD	
A 38980	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	000	4.7315		7,642,417.77	7,962,620.00	268,186.67	52,015.56
A 38981	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	000	4.7315		2,885,982.50	99,5327500000	SUNGARD	
A 38982	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	40	000	4.5300		8,000,000.00	99,5327500000	SUNGARD	
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01	03/15/02	313397UG4	40	000	4.2200		2,000,000.00	1,990,655.00	59,142.78	11,965.55
A 38786	FEDL HOME LN MTG CORP DISC N	04/09/01	03/15/02	313397UG4	40	000	4.2211		1,923,500.00	99,5327500000	SUNGARD	
A 38993	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02	313397DE5	40	000	2.2660		19,594,233.33	98,5225000000	SUNGARD	

(REMARK)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE	YTM TR	PAR/SHARES	MARKET PRICE	CURR ACRR	INT UNREALIZED	GAIN UNREALIZED	LOSS
A 38994	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02	313397065	19	9901	2.2200		10,000,000.00	9,852,250.00	36,383.33	18,750.00		
A 39023	FEDL HOME LN MTG CORP DISC N	11/01/01	08/30/02	313397D81	19	100	2.2660		9,797,116.67	98,52250000000	8,291.67	4,865.27		
A 39016	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	100	2.0238		5,000,000.00	4,929,600.00	51,666.67	21,875.00		
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	100	2.0375		30,000,000.00	29,521,875.00	51,666.67	21,875.00		
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	100	2.0360		25,000,000.00	24,601,562.50	51,666.67	21,875.00		
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01	10/23/02	313397L66	19	100	2.0686		24,533,381.94	98,40625000000	10,083.856	25		
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01	10/23/02	313397L66	45	000	2.0925		10,061,219.46	98,18750000000	18,129.40	4,507.39		
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT 11.20% (M)							2.8657	318,220,000.42	315,890,005.42	3,958,235.26	635,768.47			
							2.9423	311,296,001.69	99,25209000000					
A 38808	BK AMER C.D.	05/01/01	02/12/02	06050EXPS	19	100	4.2500		50,000,000.00	50,227,263.42	1,263,194.44	227,263.42		
A 38809	BK AMER C.D.	05/01/01	02/26/02	06050EXQ3	19	100	4.2500		50,000,000.00	50,4545268327	1,263,194.44	270,052.10		
A 38812	BK AMER C.D.	05/01/01	02/26/02	06050EXU4	19	100	4.2500		50,000,000.00	50,270,052.10	1,263,194.44	270,052.10		
A 38814	BK AMER C.D.	05/04/01	03/12/02	06050EXV2	19	100	4.2000		50,000,000.00	50,304,459.73	1,230,833.33	304,459.73		
A 38820	BK AMER C.D.	05/07/01	05/01/02	06050EXV7	19	100	4.1000		50,000,000.00	50,431,911.31	1,184,444.44	431,911.31		
A 38813	BK AMER C.D.	05/09/01	05/06/02	06050EXX7	19	100	4.0800		50,000,000.00	50,638226204	1,027,253.33	388,801.66		
A 38815	BK AMER C.D.	05/07/01	05/07/02	06050EXX0	19	100	4.1000		50,000,000.00	50,510,690.07	1,184,444.44	510,690.07		
A 38911	BK AMER C.D.	07/02/01	07/01/02	06050EYMI	19	50	3.8000		10,000,000.00	10,102,190.36	160,444.44	102,190.36		
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D. 12.65% (M)							4.1695	354,000,000.00	356,720,586.81	8,565,156.08	2,720,586.81			
							4.1695	354,000,000.00	100,76882700000					
A 38833	PUBLIC TIME (COLL)	05/25/01	01/01/02	19	858	3.3900	1,000,000.00		99,8303611111	98,3524,28	5,838.33	-1,696.39		
A 38942	PUBLIC TIME DEPOSIT	08/21/01	08/21/02	19	9901	3.3900	100,000.00		98,5242777778	98,5242777778	583.83	-1,475.72		
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DE .04% (M)							3.3900	1,100,000.00	1,096,827.89	6,422.16	-3,172.11			
							3.3900	1,100,000.00	99,71166000000					

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

(REPMKT)

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INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 11/30/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/ BOOK	SHARES	MARKET PRICE	VALUE	CURR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
GRAND TOTAL							3.6897		2793897000.00		2819599040.06		29,343,714.72		44,108,413.22	
							3.8250		2765794435.51		100.9199350000				-14,633.37	

INVSFT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUSIP RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38986	UNITED STATES TREAS BILL	912795609	903	12/06/01	10/03/01	000	2.190	2.199	99.611	2,000,000.00	1,992,213.33
A 38987	UNITED STATES TREAS BILL	912795609	928	12/06/01	10/03/01	000	2.190	2.199	99.611	5,000,000.00	4,960,526.33
A 38988	UNITED STATES TREAS BILL	912795609	3	12/06/01	10/03/01	000	2.190	2.199	99.611	4,000,000.00	3,964,426.67
A 38989	UNITED STATES TREAS BILL	912795609	820	12/06/01	10/03/01	000	2.190	2.199	99.611	4,000,000.00	3,964,426.67
A 38990	UNITED STATES TREAS BILL	912795609	9531	12/06/01	10/03/01	000	2.190	2.199	99.611	35,000,000.00	34,863,133.33
A 38993	UNITED STATES TREAS BILL	912795609	100	01/13/02	08/20/01	000	3.240	3.280	98.776	5,000,000.00	4,938,800.00
A 38994	UNITED STATES TREAS BILL	912795609	9804	01/11/02	07/24/01	000	3.415	3.473	98.321	14,000,000.00	13,764,934.17
A 38994	UNITED STATES TREAS BILL	912795609	877	01/11/02	08/14/01	000	3.415	3.473	98.321	6,000,000.00	5,899,257.50
A 38995	UNITED STATES TREAS BILL	912795609	931	01/11/02	08/14/01	000	3.260	3.307	98.587	40,000,000.00	39,434,933.33
A 38995	UNITED STATES TREAS BILL	912795609	859	01/31/02	09/10/01	000	3.115	3.159	98.761	25,000,000.00	24,690,166.67
A 38961	UNITED STATES TREAS BILL	912795582	9800	01/31/02	09/10/01	000	3.115	3.154	98.763	20,000,000.00	19,752,530.56
A 38961	UNITED STATES TREAS BILL	912795582	100	01/31/02	09/10/01	000	3.120	3.159	98.761	10,000,000.00	9,876,006.67
A 38966	UNITED STATES TREAS BILL	912795582	892	01/31/02	09/10/01	000	3.100	3.139	98.761	15,000,000.00	14,815,291.67
A 38966	UNITED STATES TREAS BILL	912795582	9531	01/31/02	09/10/01	000	3.120	3.159	98.761	25,000,000.00	24,690,166.67
A 38969	UNITED STATES TREAS BILL	912795582	9531	02/17/02	11/07/01	000	3.115	3.154	98.761	25,000,000.00	24,690,166.67
A 38969	UNITED STATES TREAS BILL	912795582	100	02/17/02	11/07/01	000	1.835	1.844	99.531	49,765,527.78	49,765,527.78
A 38964	UNITED STATES TREAS BILL	912795567	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38964	UNITED STATES TREAS BILL	912795567	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38967	UNITED STATES TREAS BILL	912795567	100	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38967	UNITED STATES TREAS BILL	912795567	100	03/07/02	09/10/01	000	3.125	3.174	98.455	10,000,000.00	9,845,486.11
A 38968	UNITED STATES TREAS BILL	912795567	923	03/14/02	09/13/01	000	3.120	3.169	98.455	12,000,000.00	11,864,226.67
A 38970	UNITED STATES TREAS BILL	912795567	919	03/14/02	09/13/01	000	3.120	3.170	98.423	5,000,000.00	4,921,133.33
A 38971	UNITED STATES TREAS BILL	912795567	906	03/14/02	09/13/01	000	3.120	3.170	98.423	4,000,000.00	3,936,906.67
A 38972	UNITED STATES TREAS BILL	912795567	906	03/14/02	09/13/01	000	2.155	2.179	98.911	22,000,000.00	21,760,316.11
A 38999	UNITED STATES TREAS BILL	912795582	100	04/04/02	10/04/01	000	2.155	2.179	98.911	28,000,000.00	27,694,766.67
A 39000	UNITED STATES TREAS BILL	912795582	3	04/11/02	10/19/01	000	2.120	2.142	98.975	5,000,000.00	4,948,766.67
A 39000	UNITED STATES TREAS BILL	912795582	901	04/11/02	10/19/01	000	2.120	2.142	98.975	7,000,000.00	6,928,273.33
A 39009	UNITED STATES TREAS BILL	912795582	931	04/11/02	10/19/01	000	2.120	2.142	98.975	5,988,520.00	5,938,520.00
A 39011	UNITED STATES TREAS BILL	912795582	9907	04/11/02	10/19/01	000	2.120	2.142	98.975	12,000,000.00	11,877,040.00
A 39012	UNITED STATES TREAS BILL	912795582	100	04/11/02	10/19/01	000	2.120	2.142	98.975	14,000,000.00	13,856,546.67
A 39056	UNITED STATES TREAS BILL	912795582	100	04/25/02	11/20/01	000	1.930	1.946	99.164	8,732,000.00	8,658,971.37
A 39057	UNITED STATES TREAS BILL	912795582	467	04/25/02	11/20/01	000	1.930	1.946	99.164	175,000.00	173,536.42
A 39058	UNITED STATES TREAS BILL	912795582	471	04/25/02	11/20/01	000	1.930	1.946	99.164	8,000,000.00	7,933,093.33
A 39059	UNITED STATES TREAS BILL	912795582	806	04/25/02	11/20/01	000	1.930	1.946	99.164	6,000,000.00	5,949,820.00
A 39060	UNITED STATES TREAS BILL	912795582	806	04/25/02	11/20/01	000	1.930	1.946	99.164	6,000,000.00	5,949,820.00
A 39061	UNITED STATES TREAS BILL	912795582	887	04/25/02	11/20/01	000	1.930	1.946	99.164	1,000,000.00	999,636.67
A 39062	UNITED STATES TREAS BILL	912795582	906	04/25/02	11/20/01	000	1.930	1.946	99.164	2,000,000.00	1,983,273.33
A 39063	UNITED STATES TREAS BILL	912795582	929	04/25/02	11/20/01	000	1.930	1.946	99.164	5,000,000.00	4,958,180.00
A 39042	UNITED STATES TREAS BILL	912795582	9615	04/25/02	11/07/01	000	1.810	1.826	99.164	4,000,000.00	3,966,546.67
A 39042	UNITED STATES TREAS BILL	912795582	100	05/09/02	11/13/01	000	1.770	1.806	99.130	25,000,000.00	24,773,763.89
A 39053	UNITED STATES TREAS BILL	912795582	806	05/09/02	11/13/01	000	1.770	1.806	99.130	2,522,000.00	2,500,052.30
A 39054	UNITED STATES TREAS BILL	912795582	27	05/09/02	11/13/01	000	1.770	1.806	99.130	478,000.00	473,892.50
SUBTOTAL	(Investment Type) 11 TREASURY BILLS			21.37%	(C)		2.562	2.592	98.934	597,522,000.00	591,149,771.33

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKEP)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNGD YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 35462 T	NOTE (98.10)	9128272E1	100	12/31/01	12/31/96	000	6.125	6.186	99.766	10,000,000.00	9,976,562.50
A 35521 T	NOTE (99.10)	9128272G6	1	01/31/02	01/31/97	000	6.250	6.634	96.307	20,000,000.00	19,661,368.75
A 35523 T	NOTE (99.11)	9128272G6	1	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,959,987.50
A 35524 T	NOTE (99.25)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,350.00
A 35526 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.312	99.484	10,000,000.00	9,948,437.50
A 35527 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,943,125.00
A 35528 T	NOTE (99.16)	9128272G6	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,949,218.75
A 38096 T	NOTE (99.18)	9128272X6	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00
A 38097 T	NOTE (99.25)	9128272X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A 38098 T	NOTE (99.25)	9128272X6	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A 38099 T	NOTE (99.25)	9128272X6	100	01/31/02	01/31/00	000	6.375	6.612	99.763	8,000,000.00	7,985,000.00
A 38100 T	NOTE (99.25)	9128272X6	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,981,250.00
A 38101 T	NOTE (99.18)	9128272X6	100	01/31/02	01/31/00	000	6.375	6.612	99.500	8,000,000.00	7,965,000.00
A 35724 T	NOTE (99.16)	9128272X7	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374 T	NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.630	6.325	99.492	25,000,000.00	24,873,046.88
A 38375 T	NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.630	6.325	99.492	25,000,000.00	24,873,046.88
A 38376 T	NOTE (99.16)	9128272Y7	100	06/30/02	06/30/00	000	6.630	6.325	99.492	25,000,000.00	24,873,046.88
A 36594 T	NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36596 T	NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,606,732.50
A 36597 T	NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 38556 T	NOTE (99.17)	912827620	1	06/30/03	07/02/01	000	3.875	4.284	99.248	10,000,000.00	9,924,762.23
A 38557 T	NOTE (99.17)	912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38559 T	NOTE (99.17)	912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.240	10,000,000.00	9,923,980.98
A 38561 T	NOTE (99.17)	912827620	100	06/30/03	07/09/01	000	3.875	4.187	99.500	10,000,000.00	14,926,324.73
A 38864 T	NOTE (99.135)	912827620	100	06/30/03	07/09/01	000	3.875	4.182	99.517	20,000,000.00	19,903,328.80
A 38342 T	NOTE (98.20)	912827620	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,431.25
A 38616 T	NOTE (95.26)	9128274U3	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,368,359.38
A 38822 T	NOTE (99.23)	9128274U3	100	11/15/03	04/11/01	000	4.250	4.368	99.711	20,000,000.00	19,942,187.50
A 38823 T	NOTE (99.16)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477	25,000,000.00	24,738,281.25
A 38824 T	NOTE (99.15)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25,000,000.00	24,865,234.38
A 38825 T	NOTE (99.11)	9128274U3	100	11/15/03	05/16/01	000	4.250	4.481	99.461	20,000,000.00	19,892,187.50
A 38828 T	NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.531	99.344	19,868,750.00	19,868,750.00
A 38829 T	NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.509	99.398	30,000,000.00	29,819,531.25
A 38830 T	NOTE (99.12)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.509	99.398	14,909,765.63	14,909,765.63
A 38831 T	NOTE (99.12)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.505	99.406	15,000,000.00	14,910,937.50
A 38832 T	NOTE (99.10)	9128274U3	100	11/15/03	05/25/01	000	4.250	4.553	99.297	20,000,000.00	19,859,375.00
A 38841 T	NOTE (99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.426	99.594	15,000,000.00	14,939,062.50
A 38843 T	NOTE (99.20)	9128277G1	100	11/30/03	11/30/01	000	3.000	4.414	99.621	25,000,000.00	24,905,273.44
A 39065 T	NOTE (99.17)	9128277G1	100	11/30/03	11/30/01	000	3.000	3.090	99.501	25,000,000.00	24,875,250.00
A 39066 T	NOTE (99.27)	9128277G1	100	11/30/03	11/30/01	000	3.000	3.090	99.827	25,000,000.00	24,956,750.00
A 39069 T	NOTE (99.17)	9128277G1	100	11/30/03	11/30/01	000	3.000	3.265	99.491	25,000,000.00	24,872,736.00
A 39070 T	NOTE (99.19)	9128277G1	100	11/30/03	11/30/01	000	3.000	3.227	99.563	25,000,000.00	24,890,750.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PUR	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE (SHARES)	BOOK VALUE
A 39071	T NOTE (99.16)	9128277G1	100	11/30/03	11/30/01	000	3.000	3.275	99.472	25,000,000.00	24,868,000.00
A 39073	T NOTE (99.18)	9128277G2	100	11/30/03	11/30/01	000	3.000	3.235	99.548	25,000,000.00	24,887,000.00
A 37378	T NOTE (99.22)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 37379	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00
A 38473	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38708	T NOTE (99.11)	9128275A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	18,000,000.00	17,996,437.50
A 38718	T NOTE (99.26)	9128275A6	100	02/15/04	02/23/01	000	4.750	4.824	99.737	18,000,000.00	17,963,437.50
A 38764	T NOTE (100.21)	9128275A6	100	02/15/04	03/29/01	000	4.750	4.515	100.625	10,000,000.00	10,062,500.00
A 38797	T NOTE (100.22)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.487	100.668	10,000,000.00	10,068,750.00
A 38799	T NOTE (100.20)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.522	100.594	10,000,000.00	10,059,375.00
A 38803	T NOTE (100.12)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.611	100.359	25,000,000.00	25,089,843.75
A 38805	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,111,328.13
A 38806	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.585	100.422	25,000,000.00	25,105,468.75
A 37949	T NOTE (99.17)	9128275F5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,507,421.88
A 38273	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38275	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38277	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38278	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38279	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38280	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38281	T NOTE (101.30)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
SUBTOTAL	(Investment Type) 12 TREASURY NOTES				40.78% (C)		4.633		4.910	1,137,005,000.00	1,127,946,586.93
A 38842	FEDERAL HOME LOAN BANK	3133WFLJ3	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
SUBTOTAL	(Investment Type) 22 FEDERAL HOME LOAN BANK				.90% (C)		4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38844	FEDERAL NATL MTG ASSN	31359MFL1	100	05/23/03	06/05/01	000	4.700	4.700	100.000	20,000,000.00	20,000,000.00
A 38845	FEDERAL NATL MTG ASSN	31359MFL1	100	05/23/03	06/05/01	000	4.700	4.700	100.000	14,000,000.00	14,000,000.00
SUBTOTAL	(Investment Type) 23 FEDERAL NATIONAL MORTGAGE				1.23% (C)		4.700	4.700	100.000	34,000,000.00	34,000,000.00
A 39014	FHLMC Bonds	312924MX8	100	10/24/03	10/24/01	000	3.205	3.244	99.925	15,000,000.00	14,988,750.00
SUBTOTAL	(Investment Type) 30 FHLMC Bonds				.54% (C)		3.205	3.244	99.925	15,000,000.00	14,988,750.00
A 38690	FEDERAL NATL MTG ASSN DI	313569RBI	924	12/28/01	01/26/01	000	4.910	5.110	95.417	15,000,000.00	14,312,600.00
A 38719	FEDERAL NATL MTG ASSN DI	313569RBI	876	02/28/01	02/27/01	000	4.600	4.786	96.116	25,000,000.00	24,028,888.89
A 38767	FHMA DISCOUNT NOTES	313595V6	816	02/08/02	04/09/01	000	4.130	4.280	96.501	6,000,000.00	5,790,058.33
A 38729	FEDERAL NATL MTG ASSN DI	313569TK9	918	02/22/02	03/09/01	000	4.320	4.728	95.606	2,000,000.00	1,912,111.11

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/PRICE	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE (SHARES)	BOOK VALUE
A 38730	FEDERAL NATL MTG ASSN DI	313569TR9	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731	FEDERAL NATL MTG ASSN DI	313569TR9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732	FEDERAL NATL MTG ASSN DI	313569TR9	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733	FEDERAL NATL MTG ASSN DI	313569TR9	877	02/22/02	03/09/01	000	4.520	4.728	95.606	1,000,000.00	956,055.56
A 38998	FEDERAL NATL MTG ASSN DI	313569TR4	100	04/11/02	10/04/01	000	2.200	2.225	96.888	20,000,000.00	19,777,555.56
A 38975	FNMA DISCOUNT NOTES	313569TR6	9903	04/11/02	09/25/01	000	2.360	2.412	96.691	11,000,000.00	10,856,010.00
A 38976	FEDERAL NATL MTG ASSN DI	313569TR6	859	07/13/02	10/02/01	000	2.310	2.353	96.165	10,400,000.00	10,209,142.67
A 38977	FEDERAL NATL MTG ASSN DI	313569TR6	1	07/13/02	10/02/01	000	2.310	2.353	96.165	9,600,000.00	9,423,824.00
A 38995	FEDERAL NATL MTG ASSN DI	313569TR0	100	07/25/02	10/03/01	000	2.200	2.240	96.197	40,000,000.00	39,278,888.89
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES 5.14% (C) 3.126 3.222 97.453 146,000,000.00 142,281,468.34											
A 38688	FEDL FARM CRED BK CONS D	313313BEE9	9530	01/24/02	01/26/01	000	4.880	5.133	95.079	5,000,000.00	4,753,966.67
A 39028	FEDL FARM CRED BK CONS D	313313B80	100	08/14/02	11/06/01	000	1.910	1.999	96.509	2,000,000.00	1,970,182.78
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO .24% (C) 4.010 4.197 96.059 7,000,000.00 6,724,149.45											
A 39027	FEDL HOME LOAN BK CONS D	313385ST7	100	02/01/02	11/05/01	000	1.980	1.990	96.516	20,000,000.00	19,903,200.00
A 38997	FEDL HOME LOAN BK CONS D	313385TR2	100	02/22/02	10/04/01	000	2.220	2.239	99.131	20,000,000.00	19,826,100.00
A 39029	FEDL HOME LOAN BK CONS D	313385U08	100	03/27/02	11/06/01	000	1.920	1.935	99.248	4,000,000.00	3,969,920.00
A 38991	FEDL HOME LOAN BK CONS D	313385U07	9906	04/01/02	10/03/01	000	2.260	2.286	96.870	10,000,000.00	9,887,000.00
A 38992	FEDL HOME LOAN BK CONS D	313385U02	9901	04/01/02	10/03/01	000	2.260	2.286	96.870	5,000,000.00	4,943,500.00
A 39015	FEDL HOME LOAN BK CONS D	313385V22	100	04/10/02	10/31/01	000	2.000	2.018	99.106	20,000,000.00	19,821,111.11
A 39037	FEDL HOME LOAN BK CONS D	313385V22	917	04/10/02	11/07/01	000	1.790	1.804	99.234	4,000,000.00	3,969,371.11
A 39038	FEDL HOME LOAN BK CONS D	313385V22	924	04/10/02	11/07/01	000	1.790	1.804	99.234	10,000,000.00	9,828,427.78
A 39039	FEDL HOME LOAN BK CONS D	313385V22	9615	04/10/02	11/07/01	000	1.790	1.804	99.234	11,000,000.00	10,915,770.56
A 39040	FEDL HOME LOAN BK CONS D	313385V22	887	06/11/02	11/07/01	000	1.790	1.804	99.234	6,000,000.00	5,933,770.00
A 39041	FEDL HOME LOAN BK CONS D	313385V22	804	06/11/02	11/07/01	000	1.790	1.804	99.234	15,000,000.00	14,834,425.00
A 38996	FEDL HOME LOAN BK CONS D	313385E39	100	08/09/02	10/04/01	000	2.220	2.263	96.895	10,000,000.00	9,803,450.00
A 39030	FEDL HOME LOAN BK CONS D	313385E59	100	09/20/02	11/06/01	000	1.940	1.974	96.286	10,000,000.00	9,828,633.33
A 39031	FEDL HOME LOAN BK CONS D	313385E74	100	09/30/02	11/06/01	000	1.940	1.975	96.232	11,000,000.00	10,805,568.89
A 39021	FEDL HOME LOAN BK CONS D	313385S31	100	10/04/02	11/01/01	000	2.040	2.080	96.090	3,000,000.00	2,942,710.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 5.69% (C) 1.993 2.015 96.940 159,000,000.00 157,313,957.77											
A 38723	FEDL HOME LN MTG CORP DI	313397RB9	100	12/28/01	02/27/01	000	4.590	4.775	96.124	25,000,000.00	24,031,000.00
A 38952	FEDL HOME LN MTG CORP DI	313397RB9	859	12/28/01	08/31/01	000	3.310	3.347	96.906	7,000,000.00	6,923,410.28
A 38664	FEDL HOME LN MTG CORP DI	313397RH6	902	01/03/02	01/08/01	000	4.850	5.097	95.150	4,000,000.00	3,806,000.00
A 38667	FEDL HOME LN MTG CORP DI	313397RH6	9530	01/03/02	01/26/01	000	4.900	5.139	95.345	10,000,000.00	9,534,500.00
A 38717	FEDL HOME LN MTG CORP DI	313397SM4	928	01/31/02	02/23/01	000	4.720	4.942	95.527	5,000,000.00	4,775,800.00
A 39032	FEDL HOME LN MTG CORP DI	313397SM4	100	01/31/02	11/06/01	000	1.980	1.989	99.516	8,000,000.00	7,962,160.00
A 38963	FEDL HOME LN MTG CORP DI	313397SN2	9903	02/01/02	10/02/01	000	2.340	2.359	99.207	19,000,000.00	18,849,330.00
A 38964	FEDL HOME LN MTG CORP DI	313397SN2	9901	02/01/02	10/02/01	000	2.340	2.359	99.207	8,000,000.00	7,956,560.00
A 38985	FEDL HOME LN MTG CORP DI	313397SN2	9902	02/01/02	10/02/01	000	2.340	2.359	99.207	3,000,000.00	2,976,210.00

INVEST	DESCRIPTION	NO.	CUSIP	FUND	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURF	CUMN RATE	TENDING YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 39033	FEDL HOME LN MTG CORP DT	313397T55	100	02/15/02	11/06/01	000	1.950	1.961	99.453	6,000,000.00	5,967,175.000	
A 39022	FEDL HOME LN MTG CORP DT	313397T57	877	02/28/02	11/01/01	000	2.000	1.995	95.432	50,000,000.00	49,668,888.889	
A 38726	FEDL HOME LN MTG CORP DT	313397T52	907	02/28/02	03/02/01	000	4.530	4.747	95.438	10,000,000.00	9,583,325.000	
A 38734	FEDL HOME LN MTG CORP DT	313397T52	923	02/28/02	03/09/01	000	4.530	4.731	95.530	7,000,000.00	6,687,115.555	
A 38736	FEDL HOME LN MTG CORP DT	313397T52	906	02/28/02	03/09/01	000	4.530	4.731	95.530	8,000,000.00	7,642,417.778	
A 38737	FEDL HOME LN MTG CORP DT	313397T52	908	02/28/02	03/09/01	000	4.530	4.731	95.530	3,000,000.00	2,865,906.667	
A 38737	FEDL HOME LN MTG CORP DT	313397T52	910	02/28/02	03/29/01	000	4.310	4.491	95.977	2,000,000.00	1,919,546.667	
A 38980	FEDL HOME LN MTG CORP DT	313397T52	912	02/28/02	10/02/01	000	2.320	2.342	99.040	4,000,000.00	3,961,591.112	
A 38981	FEDL HOME LN MTG CORP DT	313397T52	925	02/28/02	10/02/01	000	2.320	2.342	99.040	4,000,000.00	3,961,591.112	
A 38982	FEDL HOME LN MTG CORP DT	313397T52	7622	03/15/02	03/27/01	000	4.220	4.342	95.862	12,000,000.00	11,484,773.333	
A 38786	FEDL HOME LN MTG CORP DT	313397U54	805	08/28/02	04/09/01	000	4.050	4.211	96.115	2,000,000.00	1,923,500.000	
A 38993	FEDL HOME LN MTG CORP DT	313397D55	901	08/28/02	10/03/01	000	2.220	2.266	97.911	20,000,000.00	19,594,323.333	
A 38994	FEDL HOME LN MTG CORP DT	313397D55	901	08/28/02	10/03/01	000	2.220	2.266	97.911	5,000,000.00	4,916,530.566	
A 39023	FEDL HOME LN MTG CORP DT	313397H56	100	08/30/02	11/01/01	000	1.990	2.024	98.331	30,000,000.00	29,448,383.333	
A 39016	FEDL HOME LN MTG CORP DT	313397H56	100	09/27/02	10/31/01	000	2.000	2.027	98.161	25,000,000.00	24,533,382.929	
A 39017	FEDL HOME LN MTG CORP DT	313397H56	100	09/27/02	10/31/01	000	2.030	2.067	98.113	25,000,000.00	24,533,382.929	
A 39018	FEDL HOME LN MTG CORP DT	313397H56	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.464	
SUBTOTAL	(Investment Type)	44 FMC DISCOUNT NOTES		11.268(C)			2.866	2.942	97.809	318,270,000.00	311,256,001.666	
A 38808	BK AMER C.D.	06050EXE5	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.000	
A 38809	BK AMER C.D.	06050EXE3	100	02/26/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.000	
A 38812	BK AMER C.D.	06050EXU2	100	03/12/02	05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.000	
A 38814	BK AMER C.D.	06050EXV2	100	05/01/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.000	
A 38820	BK AMER C.D.	06050EXY4	100	05/06/02	05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.000	
A 38813	BK AMER C.D.	06050EXK7	100	05/07/02	05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.000	
A 38815	BK AMER C.D.	06050EXX0	100	05/29/02	05/07/01	000	3.800	3.800	100.000	50,000,000.00	50,000,000.000	
A 38911	BK AMER C.D.	06050EXY1	50	07/01/02	07/02/01	000	4.100	4.100	100.000	10,000,000.00	10,000,000.000	
SUBTOTAL	(Investment Type)	91 NEGOTIABLE C.D.'S		12.808(C)			4.110	4.110	100.000	354,000,000.00	354,000,000.000	
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.380	3.390	100.000	1,000,000.00	1,000,000.000	
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.000	
SUBTOTAL	(Investment Type)	1010 PUBLIC TIME DEPOSIT		.048(C)			3.390	3.390	100.000	1,100,000.00	1,100,000.000	
	REPORT TOTALS						3.690	3.825	98.994	2,763,897,000.00	2,765,794,435.515	
	ASSETS											
	FIXED											

	.048(C)	
REPORT TOTALS		
ASSETS		FIXED

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
							100.00% (C)				
							REPORT TOTALS				
							ASSETS				
							FIXED				
							3.390	3.390	100.000	1,100,000.00	1,100,000.00

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 1 5 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/01 TO 11/30/01
SETTLEMENT DATE BASIS
27 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH DATE	MATURITY /ENTRY	TRADE/SETTLE	TYN TYPE	Coupon YIELD	PAR VALUE	ORIGINAL FACE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
										(AMORT/ACCRET)	SETTLEMENT
37949 T NOTE (99.17)		19	05/15/04	11/15/01	INTR	5.250				-525,000.00	
		11/15/01	12/03/01	11/15/01		5.882					525,000.00
37994 T NOTE (99.23)		19	11/30/01	11/30/01	AMRT	5.875			72,265.62	-72,265.62	
		12/03/01	11/30/01			6.031					
		40	12/03/01	11/30/01	MAT	5.875	-25,000,000.00	-25,000,000.00		-734,375.00	
		11/30/01	11/30/01			6.031					25,734,375.00
37995 T NOTE (99.23)		19	11/30/01	11/30/01	AMRT	5.875			72,265.62	-72,265.62	
		12/03/01	11/30/01			6.031					
		87	12/03/01	11/30/01	MAT	5.875	-25,000,000.00	-25,000,000.00		-734,375.00	
		11/30/01	11/30/01			6.031					25,734,375.00
38273 T NOTE (99.22)		19	05/15/04	11/15/01	INTR	5.250			-262,500.00	-262,500.00	
		11/15/01	12/03/01	11/15/01		6.788					262,500.00
38274 T NOTE (99.22)		19	05/15/04	11/15/01	INTR	5.250			-262,500.00	-262,500.00	
		11/15/01	12/03/01	11/15/01		6.793					262,500.00
38275 T NOTE (99.22)		19	05/15/04	11/15/01	INTR	5.250			-262,500.00	-262,500.00	
		11/15/01	12/03/01	11/15/01		6.788					262,500.00
38276 T NOTE (99.22)		19	05/15/04	11/15/01	INTR	5.250			-262,500.00	-262,500.00	
		11/15/01	12/03/01	11/15/01		6.788					262,500.00
38616 T NOTE (95.26)		19	11/15/01	12/03/01	INTR	6.788					525,000.00
		11/15/01	12/03/01	11/15/01		4.250					318,750.00
		11/15/01	12/03/01	11/15/01	INTR	5.816					
38633 FEDERAL NATL MTG ASSN		19	11/15/01	12/03/01	11/15/01	5.720	-25,000,000.00	-23,593,833.33	-1,406,166.67		25,000,000.00
		45	12/03/01	11/30/01	MAT	5.720					
		12/03/01	11/30/01			6.061					23,000,000.00
38643 FEDERAL NATL MTG ASSN		19	12/03/01	11/02/01	MAT	5.740	-23,000,000.00	-21,815,487.22	-1,184,512.78		
		40	11/02/01	11/02/01		6.052					23,000,000.00
38669 FEDERAL NATL MTG ASSN		19	40	11/16/01	11/16/01	4.920	-4,775,000.00	-4,571,394.00	-203,606.00		4,775,000.00
		12/03/01	11/16/01			5.139					8,000,000.00
38670 FEDERAL NATL MTG ASSN		19	40	11/30/01	11/30/01	4.900	-8,000,000.00	-7,645,022.22	-354,977.78		
		12/03/01	11/30/01			5.128					8,000,000.00
38671 FEDERAL NATL MTG ASSN		19	40	11/30/01	11/30/01	4.900	-7,000,000.00	-6,689,394.44	-310,605.56		
		12/03/01	11/30/01			5.128					7,000,000.00
38710 UNITED STATES TREAS BI		19	40	11/29/01	11/29/01	4.555	-14,000,000.00	-13,502,239.72	-497,760.28		14,000,000.00
		12/03/01	11/29/01			4.723					14,000,000.00
38716 FEEL HOME LN MTG CORP		19	40	11/19/01	11/19/01	4.770	-5,000,000.00	-4,821,787.50	-178,212.50		5,000,000.00
		12/03/01	11/19/01			4.946					5,000,000.00
38765 FEEL FARM CRED BK CONS		19	40	11/02/01	11/02/01	4.420	-5,000,000.00	-4,866,172.22	-133,827.78		5,000,000.00
		12/03/01	11/02/01			4.542					5,000,000.00
38781 FEDERAL NATL MTG ASSN		19	40	11/02/01	11/02/01	4.180	-15,000,000.00	-14,639,475.00	-360,525.00		15,000,000.00
		12/03/01	11/02/01			4.283					15,000,000.00
38792 T NOTE (99.23)		19	11/15/03	11/15/01	INTR	4.368			-25,000.00	-25,000.00	
		11/15/01	12/03/01	11/15/01		4.750					425,250.00
38794 T NOTE (100.22)		19	40	02/15/04	11/19/01	4.780	-10,000,000.00	-10,068,750.00	-123,913.03		10,473,913.03
		11/19/01	11/19/01			4.487					-281,250.00
38795 T NOTE (100.22)		19	40	02/15/04	11/19/01	4.780	-10,000,000.00	-10,068,750.00	-123,913.05		10,473,913.05
		11/20/01	11/19/01	SALE		4.487					

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 4 15-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 11/01/01 TO 11/30/01
 SETTLEMENT DATE BASIS
 27 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN/LOSS)
		CASH DATE	ENTRY		YIELD	ORIGINAL PRICE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38786 T NOTE (100.22)		19	40	02/15/04	11/19/01	SALE	4.750	-10,000,000.00	-10,069,531.25
38810 T NOTE (101.30)		19		11/20/01	11/19/01		4.484		-123,913.05
				05/15/04	11/15/01	INTR	5.250		-1,312,500.00
38822 T NOTE (99.16)		19		11/15/01	11/15/01		4.564		1,312,500.00
				12/03/01	11/15/01	INTR	4.250		-1,062,500.00
38823 T NOTE (99.15)		19		11/15/01	11/15/01		4.250		1,062,500.00
				12/03/01	11/15/01	INTR	4.474		-531,250.00
38824 T NOTE (99.15)		19		11/15/01	11/15/01		4.250		531,250.00
				12/03/01	11/15/01	INTR	4.480		-422,650.22
38825 T NOTE (99.11)		19		11/15/01	11/15/01		4.250		425,000.00
				12/03/01	11/15/01	INTR	4.481		-418,070.65
38828 T NOTE (99.13)		19		11/15/01	11/15/01		4.351		425,000.00
				12/03/01	11/15/01	INTR	4.250		-609,782.61
38829 T NOTE (99.13)		19		11/15/01	11/15/01		4.250		637,500.00
				12/03/01	11/15/01	INTR	4.509		-304,891.30
38830 T NOTE (99.13)		19		11/15/01	11/15/01		4.509		318,750.00
				12/03/01	11/15/01	INTR	4.505		-304,891.30
38831 T NOTE (99.12)		19		11/15/01	11/15/01		4.250		318,750.00
				12/03/01	11/15/01	INTR	4.566		-401,902.17
38832 T NOTE (99.10)		19		11/15/01	11/15/01		4.250		425,000.00
				12/03/01	11/15/01	INTR	4.553		-284,103.26
38841 T NOTE (99.20)		19		11/15/01	11/15/01		4.250		318,750.00
				12/03/01	11/15/01	INTR	4.426		-473,505.43
38843 T NOTE (99.20)		19		11/15/01	11/15/01		4.250		531,250.00
				12/03/01	11/15/01	INTR	4.414		-438,666.67
38844 FEDERAL NATL MTG ASSN		19		05/23/03	11/23/01	INTR	4.700		-307,066.67
38845 FEDERAL NATL MTG ASSN		19		05/23/03	11/23/01	INTR	4.700		-329,000.00
38874 FEDL HOME LN MTG CORP		19		11/23/01	11/23/01		3.570		-3,388.89
				12/03/01	11/23/01	INTR	3.614		24,993,472.22
38882 NEGOTIABLE C.D.'S		19		11/06/01	11/05/01	SALE	3.630		-536.43
				11/20/01	11/20/01	MAT	3.630		-40,000.00
38883 NEGOTIABLE C.D.'S		19		11/20/01	11/20/01		3.630		-93,000.00
				12/03/01	11/20/01	MAT	3.630		-93,000.00
38884 NEGOTIABLE C.D.'S		19		11/20/01	11/20/01		3.630		-175,000.00
				12/03/01	11/20/01	MAT	3.630		-175,000.00
38885 NEGOTIABLE C.D.'S		19		11/20/01	11/20/01		3.630		-1,000,000.00
				12/03/01	11/20/01	MAT	3.630		-1,000,000.00
38886 NEGOTIABLE C.D.'S		19		11/20/01	11/20/01		3.630		-3,000,000.00
				12/03/01	11/20/01	MAT	3.630		-3,000,000.00
38887 NEGOTIABLE C.D.'S		19		11/20/01	11/20/01		3.630		-21,692,000.00
				12/03/01	11/20/01	MAT	3.630		-21,692,000.00
				11/20/01	11/20/01	MAT	3.630		-290,907.80
				12/03/01	11/20/01	MAT	3.630		-21,982,907.80

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/01 TO 11/30/01
SETTLEMENT DATE BASIS
27 FONDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN COMPUON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38901	EMC DISCOUNT NOTES	19	40 11/16/01	11/16/01 MAT	3.570	-2,000,000.00	-1,974,613.33	-25,386.67	2,000,000.00
38927	FEDL HOME LOAN BK CONS	19	40 12/03/01	11/16/01 MAT	3.616	-25,000,000.00	-24,812,777.78	-187,222.22	25,000,000.00
38937	UNITED STATES TREAS BI	19	40 11/02/01	11/02/01 MAT	3.370	-50,000,000.00	-49,633,888.89	-352,381.94	49,990,708.33
38938	UNITED STATES TREAS BI	19	40 11/08/01	11/05/01 SALE	3.290	-50,000,000.00	-49,633,888.89	-352,381.94	49,990,708.33
38944	FEDL HOME LOAN BK CONS	19	40 11/23/01	11/23/01 MAT	3.319	-5,000,000.00	-4,956,722.22	-43,277.78	5,000,000.00
38945	FEDL FARM CRED BK CONS	19	40 11/21/01	11/21/01 MAT	3.309	-2,400,000.00	-2,381,666.67	-18,313.33	2,400,000.00
38946	FEDL HOME LOAN BK CONS	19	40 11/02/01	11/02/01 MAT	3.376	-5,000,000.00	-4,970,687.50	-29,312.50	5,000,000.00
38947	FEDL HOME LOAN BK CONS	19	40 11/06/01	11/06/01 MAT	3.370	-4,000,000.00	-3,974,986.67	-25,013.33	4,000,000.00
38948	FEDL HOME LOAN BK CONS	19	40 11/07/01	11/07/01 MAT	3.381	-15,000,000.00	-14,904,800.00	-95,200.00	15,000,000.00
38949	FEDL HOME LOAN BK CONS	19	40 11/07/01	11/07/01 MAT	3.360	-15,000,000.00	-14,904,800.00	-95,200.00	15,000,000.00
38951	FEDL HOME LOAN BK CONS	19	40 11/07/01	11/07/01 MAT	3.381	-15,000,000.00	-14,904,800.00	-95,200.00	15,000,000.00
38953	FEDL HOME LOAN BK CONS	19	40 11/07/01	11/07/01 MAT	3.381	-15,000,000.00	-14,904,800.00	-95,200.00	15,000,000.00
38954	UNITED STATES TREAS BI	19	40 11/03/01	11/23/01 MAT	3.320	-1,400,000.00	-1,389,154.67	-10,845.33	1,400,000.00
38955	UNITED STATES TREAS BI	19	40 11/03/01	11/23/01 MAT	3.346	-15,000,000.00	-14,902,291.67	-92,125.00	14,996,083.33
38974	FEDL HOME LOAN BK CONS	19	40 11/06/01	11/05/01 SALE	3.372	-10,000,000.00	-9,941,550.00	-55,666.67	9,998,141.67
39004 T NOTE (103.2)		19	40 11/05/01	11/05/01 SALE	3.360	-9,000,000.00	-8,947,316.25	-50,175.00	8,998,327.50
39005 UNITED STATES TREAS BI		19	40 11/06/01	11/05/01 MAT	3.345	-16,000,000.00	-15,929,280.00	-70,720.00	16,000,000.00
39021 FEDL HOME LOAN BK CONS		19	40 11/07/01	11/07/01 MAT	3.120	-25,000,000.00	-24,812,777.78	-187,222.22	25,000,000.00
39022 FEDL HOME LN MTG CORP		19	40 11/05/01	11/05/01 MAT	3.134	-25,000,000.00	-24,812,777.78	-187,222.22	25,000,000.00
39023 FEDL HOME LN MTG CORP		19	40 11/05/01	11/05/01 MAT	2.753	-21,000,000.00	-20,962,586.67	-37,403.33	21,000,000.00
39024 T NOTE (103.18)		19	40 11/06/01	11/05/01 SALE	2.438	-25,000,000.00	-24,812,777.78	-187,222.22	25,000,000.00
		40	11/06/01	11/07/01 SALE	2.438	-25,000,000.00	-24,812,777.78	-187,222.22	25,000,000.00
		40	11/06/01	11/07/01 SALE	2.438	-25,000,000.00	-24,812,777.78	-187,222.22	25,000,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N F R A N C I S C O
M R . D A I L Y 4 1 5 - 5 5 4 - 4 4 8 7
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
11/01/01 TO 11/30/01
SETTLEMENT DATE BASIS
27 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/ SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE /ENTRY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39025 T NOTE (103.18)		19	45 11/15/03 11/05/01 PURC	2.4250	25,000,000.00	26,391,049.60		-26,391,049.60
			40 11/06/01 11/05/01 SALE	2.442		1,391,049.60		-1,953.12
			4 250 11/06/01 11/07/01 SALE	2.442	-25,000,000.00	-26,391,049.60	-5,774.45	-1,953.12
39026 T NOTE (103.18)		19	87 11/15/03 11/05/01 PURC	2.442	25,000,000.00	26,387,143.35		26,398,777.17
			40 11/06/01 11/05/01 SALE	2.449		1,387,143.35		-26,387,143.35
			4 250 11/06/01 11/07/01 SALE	2.449	-25,000,000.00	-26,387,143.35	-5,774.45	-26,387,143.35
39027 FEEDL HOME LOAN BK CONS		19	40 02/01/02 11/07/01 PURC	2.449	20,000,000.00	19,387,143.35		-5,859.37
			11/06/01 11/05/01 PURC	1.980	20,000,000.00	19,903,200.00		26,398,777.17
39028 FEEDL FARM CRED BK CONS		19	40 08/14/02 11/06/01 PURC	1.990	2,000,000.00	1,970,182.78		-19,903,200.00
			11/06/01 11/05/01 PURC	1.939		29,817.22		-1,970,182.78
39029 FEEDL HOME LOAN BK CONS		19	40 03/27/02 11/06/01 PURC	1.939	4,000,000.00	3,969,920.00		-3,969,920.00
			11/06/01 11/06/01 PURC	1.935		30,080.00		
39030 FEEDL HOME LOAN BK CONS		19	40 09/20/02 11/06/01 PURC	1.940	10,000,000.00	9,828,633.33		-9,828,633.33
			11/06/01 11/06/01 PURC	1.940		171,366.67		
39031 FEEDL HOME LOAN BK CONS		19	40 09/30/02 11/06/01 PURC	1.940	11,000,000.00	10,805,568.89		-10,805,568.89
			11/06/01 11/06/01 PURC	1.975		194,431.11		
39032 FEEDL HOME LN MTG CORP		19	40 01/31/02 11/06/01 PURC	1.980	8,000,000.00	7,962,160.00		-7,962,160.00
			11/06/01 11/06/01 PURC	1.989		31,840.00		
39033 FEEDL HOME LN MTG CORP		19	40 02/15/02 11/06/01 PURC	1.950	6,000,000.00	5,967,175.00		-5,967,175.00
			11/06/01 11/06/01 PURC	1.961		32,825.00		
39035 UNITED STATES TREAS BI		19	40 05/02/02 11/07/01 PURC	1.810	40,000,000.00	39,646,044.44		-39,646,044.44
			11/06/01 11/07/01 PURC	1.826		353,955.56		
39036 UNITED STATES TREAS BI		19	40 02/07/02 11/07/01 PURC	1.835	50,000,000.00	49,765,527.78		-49,765,527.78
			11/06/01 11/07/01 PURC	1.844		3,969,311.10		
39037 FEEDL HOME LOAN BK CONS		19	40 04/10/02 11/07/01 PURC	1.790	4,000,000.00	3,969,311.10		-3,969,311.10
			11/06/01 11/07/01 PURC	1.804		30,628.90		
39038 FEEDL HOME LOAN BK CONS		19	40 04/10/02 11/07/01 PURC	1.790	10,000,000.00	9,923,427.78		-9,923,427.78
			11/06/01 11/07/01 PURC	1.804		76,522.22		
39039 FEEDL HOME LOAN BK CONS		19	40 04/10/02 11/07/01 PURC	1.790	11,000,000.00	10,915,770.56		-10,915,770.56
			11/06/01 11/07/01 PURC	1.804		84,429.44		
39040 FEEDL HOME LOAN BK CONS		19	40 06/17/02 11/07/01 PURC	1.790	6,000,000.00	5,933,770.00		-5,933,770.00
			11/06/01 11/07/01 PURC	1.810		66,230.00		
39041 FEEDL HOME LOAN BK CONS		19	40 06/17/02 11/07/01 PURC	1.790	15,000,000.00	14,834,425.00		-14,834,425.00
			11/06/01 11/07/01 PURC	1.810		165,515.00		
39042 UNITED STATES TREAS BI		19	40 05/09/02 11/08/01 PURC	1.790	25,000,000.00	24,773,763.89		-24,773,763.89
			11/06/01 11/07/01 PURC	1.806		226,236.11		
39043 T NOTE (SAL)		19	40 11/15/03 11/07/01 PURC	2.453	25,000,000.00	26,389,096.47		-26,389,096.47
			11/06/01 11/07/01 SALE	2.453	-25,000,000.00	-26,389,096.47		-9,680.70
39050 BNY INT (64105.95)		19	99 12/30/01 11/02/01 PURC	5.550	25,000,000.00	25,000,000.00		26,398,777.17
			11/13/01 11/02/01 PURC	5.550				-25,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
 M. R. DAILY
 DETAIL TRANSACTION REPORT - FIXED INCOME
 11/01/01 TO 11/30/01
 SETTLEMENT DATE BASIS
 27 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH DATE	BROK Maturity /ENTRY	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
						ORIGINAL FCE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39050	BNY INT (64105.95)	19	12/30/01	11/02/01 SALE	5.550	-25,000,000.00	-25,000,000.00		-64,105.95
39051	BNY (13606.95)	19	11/13/01	11/02/01 PURC	5.550	25,000,000.00	25,000,000.00		25,064,105.95
		99	12/30/01	11/13/01 PURC	5.550	25,000,000.00	25,000,000.00		-25,000,000.00
		99	11/13/01	11/13/01 SALE	5.550	-25,000,000.00	-25,000,000.00		25,013,606.95
39052	UNITED STATES TREAS BI	19	11/13/01	11/13/01 PURC	1.770	2,522,000.00	2,500,052.30		-2,500,052.30
39053	UNITED STATES TREAS BI	19	05/05/02	11/13/01 PURC	1.786	2,522,000.00	2,500,000.00		-2,500,052.30
39054	UNITED STATES TREAS BI	19	04/09/02	11/13/01 PURC	1.770	478,000.00	473,892.50		-2,500,000.00
39055	T NOTE (208984.37)	19	11/15/03	11/19/01 PURC	4.250	25,000,000.00	25,623,068.46		-473,892.50
		40	11/20/01	11/19/01 SALE	2.975	-25,000,000.00	-25,623,068.46		-25,623,068.46
		40	11/20/01	11/19/01 PURC	2.975	25,000,000.00	25,623,068.46		-25,623,068.46
39056	UNITED STATES TREAS BI	19	11/20/01	11/19/01 PURC	1.930	8,732,000.00	8,658,971.37		-8,658,971.37
39057	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.946	175,000.00	173,536.42		-92,222.21
39058	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.930	8,000,000.00	7,933,093.33		-173,536.42
39059	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.946	6,000,000.00	5,949,820.00		-7,933,093.33
39060	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.930	1,000,000.00	991,636.67		-5,949,820.00
39061	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.946	2,000,000.00	1,983,273.33		-991,636.67
39062	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.930	5,000,000.00	4,958,183.33		-1,983,273.33
39063	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.946	4,000,000.00	3,966,546.67		-4,958,183.33
39064	UNITED STATES TREAS BI	19	04/25/02	11/20/01 PURC	1.946	25,000,000.00	24,875,250.00		-3,966,546.67
39065	T NOTE(99.17)	19	11/29/01	11/30/01 PURC	3.000	25,000,000.00	24,956,750.00		-24,875,250.00
39066	T NOTE(99.27)	19	11/29/01	11/30/01 PURC	3.000	25,000,000.00	24,956,750.00		-24,956,750.00
39067	T NOTE(99.17)	19	11/29/01	11/30/01 PURC	3.000	25,000,000.00	24,872,750.00		-24,872,750.00
39068	T NOTE(99.17)	19	11/29/01	11/30/01 PURC	3.000	25,000,000.00	24,872,750.00		-24,872,750.00
39070	T NOTE(99.19)	19	11/29/01	11/30/01 PURC	3.000	25,000,000.00	24,890,750.00		-24,890,750.00

* ACTIVE TRANSACTIONS *

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN)/LOSS SETTLEMENT
39071	T NOTE(99.16)	19	87 11/30/03	11/30/01 PURC	3.000	25,000,000.00	24,868,000.00		
			11/29/01	11/30/01	3.275		-132,000.00		-24,868,000.00
39072	T NOTE(\$60000)	19	74 11/30/03	11/30/01 PURC	3.000	25,000,000.00	25,000,000.00		
			12/03/01	11/30/01	3.000				-25,000,000.00
			74 12/03/01	11/30/01 SALE	3.000	-25,000,000.00	-25,000,000.00		-60,000.00
39073	T NOTE(99.18)	19	89 12/03/01	11/30/01 PURC	3.000	25,000,000.00	24,887,000.00		
			12/03/01	11/30/01	3.235		-113,000.00		-24,887,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/01 TO 11/30/01
REPORT GRAND TOTALS
ASSETS

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	PAR TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS	SETTLEMENT
FURC (45)	2.653	695,522,000.00		698,304,894.73	2,782,894.73			-698,304,894.73	
SALE (17)	3.432	-364000000.00		-370687572.72	-6,687,572.72			-1,327,231.28	-1,347,319.76
INTR (21)	4.879			-247,288.42				-9,757,961.58	367,362,123.76
MAT (29)	4.410	-312575000.00		-307192671.16				-7,199,760.51	309,010,102.83
ACR (2)	6.031			144,531.24				-144,531.24	

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

January 7, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past six months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 74,657,483	Earned Interest Yield
Total Net Earnings	\$ 66,822,913	Pooled Funds 4.918%
Average Age of Portfolio	340 Days	All Funds 4.639%

Total cost of the securities on hand on December 31, 2001 was \$3,038,069,118 with a market value of \$3,086,033,152 plus fixed assets accrued earnings of \$21,274,012.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2001. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of December 2001, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on December 31, 2001.
4. General journal detailing purchases, sales, and interest activities during the month of December 2001.

Very truly yours,

DOCUMENTS DEPT.

Susan Leal
Treasurer

JAN 10 2002

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PUBLIC LIBRARY

Enc.
cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart
Transportation Authority - A. Paul, San Francisco Public Library - 2 copies
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CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487PORTFOLIO STATISTICS
12/01/01 THROUGH 12/31/01PAGE: 1
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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,056,637.81	.00	9,529.66	N/A	8,066,167.47
TOTAL NET EARNINGS THIS PERIOD:	9,754,123.16	.00	3,211.09	N/A	9,757,334.25
AVERAGE DAILY PORTFOLIO BALANCE:	2,963,688,945.32	.00	1,100,000.00	N/A	2,964,788,945.32
EARNED INCOME YIELD THIS PERIOD:	3.875	.000	3.437	N/A	3.875
END OF PERIOD PORTFOLIO BALANCE:	3,036,969,117.74	.00	1,100,000.00	N/A	3,038,069,117.74
CURRENT AMORTIZED BOOK VALUE:	3,040,911,090.16	.00	1,100,000.00	N/A	3,042,011,090.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.659	.000	3.437	N/A	3.659
WEIGHTED AVERAGE DAYS TO MATURITY:	340.00	.00	22.09	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	340.00	.00	22.09	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.875

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SUMMARY DESCRIPTION		CURN RATE	TRDNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
(Investment Type) 11 TREASURY BILLS	17.82%(C)	2.597	2.628	98.872	547,522,000.00	541,344,438.00
(Investment Type) 12 TREASURY NOTES	42.56%(C)	4.413	4.659	99.304	1,302,005,000.00	1,292,939,576.18
(Investment Type) 22 FEDERAL HOME LOAN BANK	.82%(C)	4.000	4.026	99.975	25,000,000.00	24,993,750.00
(Investment Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	1.12%(C)	4.700	4.700	100.000	34,000,000.00	34,000,000.00
(Investment Type) 30 FHLMC Bonds	.49%(C)	3.205	3.244	99.925	15,000,000.00	14,988,750.00
(Investment Type) 41 FHMA DISCOUNT NOTES	8.83%(C)	2.103	2.137	98.585	272,000,000.00	268,152,004.44
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.51%(C)	2.827	2.925	97.401	16,000,000.00	15,584,224.45
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	5.60%(C)	1.886	1.904	99.077	171,584,000.00	169,999,792.01
(Investment Type) 44 FMC DISCOUNT NOTES	10.56%(C)	2.613	2.678	97.924	327,770,000.00	320,966,582.66
(Investment Type) 91 NEGOTIABLE C.D.'S	11.65%(C)	4.170	4.170	100.000	354,000,000.00	354,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.04%(C)	3.390	3.390	100.000	1,100,000.00	1,100,000.00
REPORT TOTALS		3.511	3.633	99.090	3,065,981,000.00	3,038,069,117.74
ASSETS						
FIXED						

DOCUMENTS DEPT.
JAN 10 2002
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PUBLIC LIBRARY

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/SHARES	BOOK	MARKET PRICE	CURR ACGR	INT	UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 38939	UNITED STATES TREAS BILLS 08/20/01 01/03/02	912795JAO	19	000	3.2400		5,000,000.00		5,000,000.00	60,300.00		900.00
A 38903	UNITED STATES TREAS BILLS 07/24/01 01/17/02	912795J6	19	9904	3.4150		14,000,000.00		13,986,875.00	213,816.94		8,123.89
A 38904	UNITED STATES TREAS BILLS 07/24/01 01/17/02	912795J6	19	0000	3.4733		13,764,934.17		99,9062500000	SUNCARD		
A 38923	UNITED STATES TREAS BILLS 06/14/01 01/17/02	912795J6	19	877	3.4150		6,000,000.00		5,994,375.00	91,635.83		3,481.67
A 38959	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J6	19	931	3.2600		40,000,000.00		39,962,500.00	507,111.11		20,455.56
A 38960	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J6	19	859	3.1200		25,000,000.00		24,968,750.00	244,833.33		33,750.00
A 38961	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J6	19	9000	3.1592		24,690,166.67		99,8750000000	SUNCARD		
A 38965	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J6	19	892	3.1000		15,000,000.00		14,981,250.00	155,958.33		20,000.00
A 38966	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J6	19	9531	3.1200		25,000,000.00		24,968,750.00	244,833.33		33,750.00
A 38969	UNITED STATES TREAS BILLS 09/10/01 01/31/02	912795J6	19	9531	3.1592		24,690,166.67		99,8750000000	SUNCARD		
A 39036	UNITED STATES TREAS BILLS 11/07/01 02/07/02	912795JF	19	100	1.8350		50,000,000.00		49,921,875.00	140,173.61		16,173.61
A 38962	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795G7	19	9531	3.1200		25,000,000.00		24,945,312.50	244,833.34		40,645.83
A 38964	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795G7	19	9531	3.1630		24,659,833.33		99,7812500000	SUNCARD		
A 38967	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795G7	19	100	3.1200		25,000,000.00		24,945,312.50	244,833.34		40,645.83
A 38963	UNITED STATES TREAS BILLS 09/10/01 03/07/02	912795J1	19	1	3.1250		10,000,000.00		99,7812500000	SUNCARD		
A 38968	UNITED STATES TREAS BILLS 09/10/01 03/07/02	912795J1	19	923	3.1200		9,845,486.11		99,6875000000	SUNCARD		
A 38970	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795J8	19	919	3.1689		12,000,000.00		11,962,500.00	117,520.00		30,100.00
A 38971	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795J8	19	900	3.1200		1,000,000.00		99,6562500000	SUNCARD		
A 38972	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795J8	19	906	3.1700		4,921,133.33		4,982,812.50	47,666.67		14,012.50
A 38999	UNITED STATES TREAS BILLS 10/04/01 04/04/02	912795J2	19	100	2.1550		22,000,000.00		21,903,750.00	117,208.06		26,225.83
A 39000	UNITED STATES TREAS BILLS 10/04/01 04/04/02	912795J2	19	3	2.1550		28,000,000.00		27,877,500.00	149,173.89		33,378.33
A 39007	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795J7	19	000	2.1200		5,000,000.00		4,976,562.50	21,788.89		6,006.94
A 39008	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795J7	19	901	2.1200		4,948,766.67		6,967,187.50	30,504.45		8,409.72
A 39009	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795J7	19	9002	2.1419		6,928,273.33		99,5312500000	SUNCARD		
A 39009	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795J7	40	000	2.1419		5,938,520.00		5,971,875.00	26,146.67		7,208.33
							99,5312500000			SUNCARD		

(REFRKT)

INVESTMENTS OUTSTANDING AS OF 12/31/01

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN YTM	RATE TR	FAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACOR	INT	UNREALIZED GAIN UNREALIZED LOSS
A 39010	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J97	19	931	2.1200		6,000,000.00		5,971,875.00	26,146.67		7,208.33
A 39011	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J97	19	9007	2.1200		12,000,000.00		11,943,750.00	52,293.33		14,416.67
A 39012	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J97	19	100	2.1419		11,877,040.00		99,5315000000	61,008.89		16,819.44
A 39056	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J93	19	100	2.1419		13,856,546.67		99,5315000000	19,661.55		6,978.33
A 39057	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	000	1.9463		8,732,000.00		8,685,611.25	209.41		74.32
A 39058	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	467	1.9300		93,000.00		92,505.94	394.04		139.85
A 39059	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	000	1.9463		173,536.42		99,4687500000	18,013.33		6,393.34
A 39060	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	806	1.9300		7,933,033.33		7,957,500.00	13,510.00		4,795.00
A 39061	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	860	1.9300		6,000,000.00		5,966,125.00	2,251.67		799.16
A 39062	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	887	1.9300		1,949,820.00		99,4687500000	4,503.33		1,558.34
A 39063	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	906	1.9300		2,001,636.67		1,989,375.00	11,259.33		3,995.84
A 39064	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	929	1.9463		5,000,000.00		4,973,437.50	9,006.67		3,196.66
A 39035	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J93	19	9615	1.9300		4,958,183.33		99,4687500000	110,611.11		18,344.45
A 39042	UNITED STATES TREAS BILLS	11/08/01	05/09/02	912795J97	19	9331	1.8262		39,646,044.44		39,775,000.00	67,125.00		2,861.11
A 39052	UNITED STATES TREAS BILLS	11/13/01	05/09/02	912795J97	19	806	1.7700		2,522,000.00		2,506,237.50	6,075.92		109.28
A 39053	UNITED STATES TREAS BILLS	11/13/01	05/09/02	912795J97	19	27	1.7700		2,522,000.00		2,506,237.50	6,090.40		147.10
A 39054	UNITED STATES TREAS BILLS	11/13/01	05/09/02	912795J97	19	9904	1.7700		478,000.00		475,012.50	1,137.10		-17.10
SUBTOTAL (Investment Type) 11 TREASURY BILLS										2.5867	547,522,000.00	545,915,612.50		585,039.70
										2.6280	544,344,438.00	99,7066080000		-17.10
A 35521	T NOTE(98.10)	01/31/97	01/31/02	9128272G6	19	1	6.2500		20,000,000.00		20,075,000.00	523,097.83		413,631.25
A 35523	T NOTE(99.11)	01/31/97	01/31/02	9128272G6	19	000	6.2500		19,661,368.75		100,3750000000	156,929.35		62,812.50
A 35524	T NOTE(99.25)	01/31/97	01/31/02	9128272G6	19	000	6.4092		5,959,687.50		100,3750000000	130,774.46		30,400.00
A 35526	T NOTE(99.16)	01/31/97	01/31/02	9128272G6	19	000	6.3051		4,988,350.00		100,3750000000	261,548.91		89,062.50
										9.948	437.50	100,3750000000		

(REMARK)

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS ICC#
RUN: 01/03/02 00:02:39

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35527	T NOTE (99.16) 01/31/97 01/31/02	912827266	19	100	6.2500	10,000,000.00	10,037,500.00	261,548.91	84,375.00
A 35528	T NOTE (99.16) 01/31/97 01/31/02	912827266	19	100	6.3609	9,953,125.00	100,375,000.00	261,548.91	88,281.25
A 38096	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3702	9,949,218.75	100,375,000.00	213,423.91	65,625.00
A 38097	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	100,375,000.00	213,423.91	49,375.00
A 38098	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	15	100	6.3750	8,000,000.00	100,375,000.00	213,423.91	49,375.00
A 38099	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	100,375,000.00	213,423.91	49,375.00
A 38100	T NOTE (99.25) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	100,375,000.00	213,423.91	48,750.00
A 38101	T NOTE (99.18) 01/31/00 01/31/02	9128275X6	19	100	6.3750	8,000,000.00	100,375,000.00	213,423.91	65,000.00
A 35724	T NOTE (99.16) 04/30/97 04/30/02	9128272S0	19	100	6.5019	7,981,250.00	8,030,000.00	213,423.91	65,000.00
A 38374	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.5249	25,000,000.00	25,570,312.50	4,316.30	697,265.62
A 38375	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.5249	24,873,046.88	25,570,312.50	4,316.30	697,265.62
A 38376	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00	25,570,312.50	4,316.30	697,265.62
A 36594	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.6148	8,560,000.00	8,987,890.63	2,810.44	8,802.50
A 36595	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	8,560,000.00	8,987,890.63	121,551.51	381,158.13
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.6148	199,010.00	103,906250000	2,107.83	6,601.88
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.6148	199,010.00	103,906250000	14,052.20	43,562.50
A 38856	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	4.2836	9,922,656.25	101,937,500.00	1,070.44	271,093.75
A 38858	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	4.2836	9,922,656.25	101,937,500.00	1,070.44	271,093.75
A 38859	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	15	100	4.2877	9,921,875.00	101,937,500.00	1,070.44	271,093.75
A 38861	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	4.2877	9,921,875.00	101,937,500.00	1,070.44	271,093.75
A 38864	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	19	100	3.8750	15,000,000.00	15,290,625.00	378,515.62	503,125.00
A 38866	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	19	100	3.8750	15,000,000.00	15,290,625.00	378,515.62	503,125.00
A 33942	T NOTE (88.20) 09/27/94 08/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,356,250.00	82,769.34	987,890.62
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,356,250.00	82,769.34	987,890.62

INVEST DESCRIPTION		PURCHASE DATE	MATURITY DATE	CCSIP	BANK	FUND	CEN	TR	PAR/SHARES	BOOK	MARKET PRICE	CURR ACQR	INT	UNREALIZED GAIN
NUMBER					BROK	SAFE	YTM	TR				SOURCE		UNREALIZED LOSS
A	39100	T	NOTE (100.4)		19	100	3.2500		20,000,000.00		20,075,000.00	1,795.58		51,562.50
A	39101	T	NOTE (99.26)	12/31/01	12/31/03	40	000	3.1891	20,023,437.50	100	3,750,000.00	1,346.69		79,350.00
A	39102	T	NOTE (99.28)	12/31/01	12/31/03	19	100	3.2500	15,000,000.00	15,056,250.00	100	3,750,000.00		
A	39103	T	NOTE (99.28)	12/31/01	12/31/03	45	100	3.3302	14,976,900.00	100	3,750,000.00	1,346.69		79,350.00
A	39105	T	NOTE (99.28)	12/31/01	12/31/03	19	100	3.2500	15,000,000.00	15,056,250.00	100	3,750,000.00		
A	37378	T	NOTE (99.22)	12/31/01	12/31/03	89	000	3.3302	14,976,900.00	100	3,750,000.00	1,346.69		79,350.00
A	37379	T	NOTE (99.12)	02/16/99	02/15/04	19	100	4.8246	14,950,781.25	103	2,500,000.00	269,123.64		536,718.75
A	38472	T	NOTE (95.27)	08/15/00	02/15/04	19	100	4.7500	15,000,000.00	15,487,500.00	103	2,500,000.00	269,123.64	
A	38474	T	NOTE (95.27)	08/15/00	02/15/04	19	100	4.7500	15,000,000.00	15,487,500.00	103	2,500,000.00	269,123.64	
A	38476	T	NOTE (95.27)	08/15/00	02/15/04	19	100	4.7500	15,000,000.00	15,487,500.00	103	2,500,000.00	269,123.64	
A	38477	T	NOTE (95.18)	08/15/00	02/15/04	19	100	4.7500	15,000,000.00	15,487,500.00	103	2,500,000.00	269,123.64	
A	38708	T	NOTE (99.11)	02/16/01	02/15/04	19	100	4.7500	30,000,000.00	30,975,000.00	103	2,500,000.00	538,247.28	1,176,562.50
A	38718	T	NOTE (99.26)	02/23/01	02/15/04	19	100	4.8236	17,963,437.50	103	2,500,000.00	322,948.37		621,562.50
A	38764	T	NOTE (100.21)	03/29/01	02/15/04	19	100	4.7500	10,062,500.00	10,325,000.00	103	2,500,000.00	179,415.76	262,500.00
A	38797	T	NOTE (100.22)	04/16/01	02/15/04	19	100	4.7500	10,068,750.00	103	2,500,000.00	179,415.76		256,250.00
A	38799	T	NOTE (100.20)	04/16/01	02/15/04	19	100	4.7500	10,000,000.00	10,325,000.00	103	2,500,000.00	179,415.76	256,250.00
A	38803	T	NOTE (100.12)	04/17/01	02/15/04	19	100	4.7500	25,000,000.00	25,812,500.00	103	2,500,000.00	448,539.40	722,656.25
A	38805	T	NOTE (100.11)	05/01/01	02/15/04	19	100	4.7500	25,000,000.00	25,812,500.00	103	2,500,000.00	448,539.40	722,656.25
A	38806	T	NOTE (100.11)	05/01/01	02/15/04	19	100	4.7500	25,000,000.00	25,812,500.00	103	2,500,000.00	448,539.40	722,656.25
A	38807	T	NOTE (100.14)	05/01/01	02/15/04	19	100	4.7500	25,000,000.00	25,812,500.00	103	2,500,000.00	448,539.40	722,656.25
A	37949	T	NOTE (99.17)	11/15/99	05/15/04	19	100	5.2500	20,000,000.00	20,856,250.00	104	281,250,000.00	136,325.97	1,350,000.00
A	38273	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38274	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38275	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38276	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38277	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38278	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38279	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38280	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38281	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38282	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38283	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38284	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38285	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38286	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38287	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38288	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38289	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38290	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38291	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38292	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38293	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38294	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38295	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38296	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38297	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38298	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38299	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38300	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38301	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38302	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38303	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38304	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38305	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38306	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38307	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38308	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38309	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38310	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38311	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38312	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38313	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38314	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38315	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38316	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38317	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38318	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50
A	38319	T	NOTE (99.22)	05/10/00	05/15/04	19	100	5.2500	10,000,000.00	10,428,125.00	104	281,250,000.00	68,162.98	960,937.50</

INVESTMENTS OUTSTANDING AS OF 12/31/01

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TRM	PAR/ SHARES	BOOK	MARKET VALUE	CURR ACGR PRICE	INT SOURCE	UNREALIZED GAIN LOSS
<hr/>												
A 38810	T NOTE (101.30) 05/02/01 05/15/04	9128275F5	19	100	5.2500		50,000,000.00		52,140,625.00	340,814.92		1,179,687.50
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SUBTOTAL (Investment Type) 12 TREASURY NOTES 43.01%(M)												
		4.4128					1302050000.00		1327166175.01	11,107,466.09		34,355,110.27
		4.6596					1292939576.18		101.9324940000			
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A 38842	FEDERAL HOME LOAN BANK 06/05/01 06/05/02	3133WEJL3	19	100	4.0000		25,000,000.00		25,203,125.00	72,222.22		209,375.00
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SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA .82%(M)												
		4.0258					24,993,750.00		100.8125000000			
		4.0000					25,000,000.00		25,203,125.00	72,222.22		209,375.00
		4.0258					24,993,750.00		100.8125000000			
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SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.11%(M)												
		4.7000					34,000,000.00		34,340,000.00	168,677.78		340,000.00
		4.7000					34,000,000.00		101.0000000000			
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A 39014	FHLMC Bonds 10/24/01 10/24/03	312924MX8	19	100	3.2050		15,000,000.00		14,962,500.00	89,472.92		-26,250.00
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SUBTOTAL (Investment Type) 30 FHLMC Bonds .48%(M)												
		3.2050					15,000,000.00		14,962,500.00	89,472.92		-26,250.00
		3.2440					14,988,750.00		99.7500000000			
		3.2440					14,988,750.00		99.7500000000			
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A 38787	FNMA DISCOUNT NOTES 04/09/01 02/08/02	313589SV6	19	875	4.1300		6,000,000.00		5,988,916.67	183,785.00		15,073.34
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A 38729	FEDERAL NATL MFG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	918	4.2797		5,790,058.33		99.8152777778	SUNGARD		8,002.22
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A 38730	FEDERAL NATL MFG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	900	4.7278		2,000,000.00		1,994,944.44	74,831.11		8,002.22
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A 38731	FEDERAL NATL MFG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	907	4.7278		2,000,000.00		1,994,944.44	74,831.11		8,002.22
<hr/>												
A 38732	FEDERAL NATL MFG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	904	4.7278		2,000,000.00		1,994,944.44	74,831.11		8,002.22
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A 38733	FEDERAL NATL MFG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	903	4.7278		2,000,000.00		1,994,944.44	74,831.11		8,002.22
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A 39079	FEDERAL NATL MFG ASSN DISC N 12/06/01 03/20/02	313589UM3	19	928	1.7791		5,000,000.00		4,981,150.00	6,391.67		325.00
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A 38998	FEDERAL NATL MFG ASSN DISC N 10/04/01 04/04/02	313589VC4	19	100	2.2247		19,777,555.56		99.5805000000	108,777.78		23,766.66
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A 38975	FNMA DISCOUNT NOTES 09/25/01 04/11/02	313589VK6	19	903	2.3800		11,000,000.00		10,946,833.33	71,267.78		19,555.55
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		2.4116					10,856,010.00		99.5166666667	SUNGARD		

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN	RA	PAR	SHARES	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
					BROK	SAFE	YTM	TR	BOOK			PRICE	SOURCE	UNREALIZED LOSS
A 39075	FEDERAL NMTL MTG ASSN DISC N	12/04/01	05/23/02	313589X0D	19	100	1.8100		15,000,000.00	00	15,889,555.56	22,524.45		3,786.67
A 39089	FEDERAL NMTL MTG ASSN DISC N	12/04/01	05/23/02	313589X12	87	000	1.8256		15,863,244.44	44	99,309,722,222.22			
A 39090	FEDERAL NMTL MTG ASSN DISC N	12/10/01	05/30/02	313589XT5	87	000	1.7647		34,709,062.50	00	34,746,493.06	37,430.36		.00
A 38978	FEDERAL NMTL MTG ASSN DISC N	12/10/01	06/06/02	313589ZJ5	19	100	1.7900		50,000,000.00	00	49,616,500.00	54,694.44		4,333.34
A 38979	FEDERAL NMTL MTG ASSN DISC N	10/02/01	07/15/02	313589ZJ5	19	859	2.3100		49,557,472.22	00	99,233,000,000.00			
A 39074	FEDERAL NMTL MTG ASSN DISC N	10/02/01	07/15/02	313589ZJ5	19	1	2.3532		10,400,000.00	67	10,297,473.33	60,727.33		27,603.33
A 38995	FEDERAL NMTL MTG ASSN DISC N	12/03/01	07/16/02	313589ZK2	19	9531	1.8500		9,600,000.00	00	9,505,360.00	56,056.00		25,480.00
A 39091	FEDERAL NMTL MTG ASSN DISC N	10/03/01	07/16/02	313589ZU0	87	000	1.8716		34,595,312.50	00	34,653,188.89	52,159.72		5,716.67
A 39091	FEDERAL NMTL MTG ASSN DISC N	10/03/01	07/25/02	313589ZU0	87	100	2.2000		40,000,000.00	00	39,585,444.44	220,000.00		86,555.55
A 39091	FEDERAL NMTL MTG ASSN DISC N	12/13/01	11/29/02	313589ZU0	87	100	2.2000		25,000,000.00	00	24,531,250.00	26,388.89		
SUBTOTAL (Investment Type) 41 FNMN DISCOUNT NO 8.74% (M)												2,1030	272,000,000.00	269,629,515.26
												2.1374	268,152,004.44	99,128,948,000.00
A 38688	FEDL FARM CRED BK CONS DISC	01/26/01	01/24/02	313313SE9	19	9530	4.8800		5,000,000.00	07	4,994,473.61	230,444.44		10,062.50
A 39028	FEDL FARM CRED BK CONS DISC	11/06/01	08/14/02	313313B80	19	100	1.9100		2,000,000.00	00	1,977,500.00	5,942.22		1,375.00
A 39076	FEDL FARM CRED BK CONS DISC	12/04/01	09/20/02	313313G51	19	100	1.9389		1,970,182.78	98	8,874,240.00	13,510.00		655.00
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .51% (M)												2.8274	16,000,000.00	15,846,213.61
												2.9254	15,584,224.45	99,03883500000
A 39104	FEDL HOME LOAN BK CONS DISC	12/31/01	02/15/02	313385FC0	19	100	1.7100		35,000,000.00	00	34,923,875.00	1,662.50		
A 39099	FEDL HOME LOAN BK CONS DISC	12/28/01	03/20/02	313385DM6	19	859	1.7200		7,554,287.57	00	7,555,562.67	-1,312.50		
A 39029	FEDL HOME LOAN BK CONS DISC	11/06/01	03/27/02	313385U08	19	100	1.9200		4,000,000.00	00	3,983,661.11	1,794.44		
A 38991	FEDL HOME LOAN BK CONS DISC	10/03/01	04/01/02	313385O27	19	9966	2.2600		9,956,750.00	00	9,956,750.00	13,250.00		
A 38992	FEDL HOME LOAN BK CONS DISC	10/03/01	04/01/02	313385O27	19	9901	2.2600		5,000,000.00	00	4,978,375.00	28,250.00		
A 39081	FEDL HOME LOAN BK CONS DISC	12/06/01	04/03/02	313385VB9	19	000	2.2858		4,943,500.00	00	99,5675000000			
A 39015	FEDL HOME LOAN BK CONS DISC	10/31/01	04/10/02	313385VJ2	19	100	2.0000		20,000,000.00	00	19,5786888889	5,142.22		511.12
A 39037	FEDL HOME LOAN BK CONS DISC	11/07/01	04/10/02	313385VJ2	19	917	1.7900		14,821,111.11	00	99,5242500000	14,850.00		
												10,938.89		660.01
												SUNCARD		

(REMARK)
 INVESTMENTS OUTSTANDING AS OF 12/31/01
 MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CHSTP	BANK	FIND	CPN RATE	PAR/SHARES	MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN
NUMBER					BROK	SAFE	YTM PR	BOOK	VALUE	PRICE SOURCE	LOSS
A 39038	FEDL HOME LOAN BK CONS DISC	11/07/01	04/10/02	313385VJ2	19	924	1.7900	10,000,000.00	9,962,425.00	27,347.22	1,650.00
A 39039	FEDL HOME LOAN BK CONS DISC	11/07/01	04/10/02	313385VJ2	19	9615	1.8038	11,000,000.00	99,524,500,000	30,081.94	1,815.00
A 39082	FEDL HOME LOAN BK CONS DISC	11/07/01	04/10/02	313385VJ2	19	803	1.8038	10,915,770.56	99,524,500,000	5,142.22	550.00
A 39080	FEDL HOME LOAN BK CONS DISC	12/06/01	04/10/02	313385W67	19	879	1.7911	3,975,277.78	99,524,500,000	2,595.55	336.11
A 39040	FEDL HOME LOAN BK CONS DISC	12/06/01	05/02/02	313385YEO	19	887	1.7900	6,000,000.00	99,198,303.33	16,408.33	835.00
A 39041	FEDL HOME LOAN BK CONS DISC	11/07/01	06/17/02	313385YEO	19	804	1.8100	15,000,000.00	99,183,555,556	41,020.83	2,087.50
A 38996	FEDL HOME LOAN BK CONS DISC	11/07/01	06/17/02	313385B39	19	100	2.2200	14,834,425.00	99,183,555,556	54,883.33	25,055.56
A 39030	FEDL HOME LOAN BK CONS DISC	11/06/01	09/20/02	313385G59	19	100	2.2631	9,809,450.00	98,898,388.89	30,177.78	727.78
A 39031	FEDL HOME LOAN BK CONS DISC	11/06/01	09/30/02	313385H74	19	100	1.9400	9,828,633.33	98,595,888,889	33,195.56	3,110.55
A 39021	FEDL HOME LOAN BK CONS DISC	11/01/01	10/04/02	313385J31	19	100	1.8749	10,605,568.89	98,362,500,000	10,370.00	982.50
						000	2.0797	2,942,710.00	98,468,500,000		
SUBTOTAL (Investment Type) 43	FEDERAL HOME LOAN						1.8859	171,584,000.00	170,509,147.00	435,991.32	74,840.57
							1.9041	169,999,792.01	99,373,570,000		-1,476.82
A 38664	FEDL HOME IN MTG CORP DISC N	01/08/01	01/03/02	313397RH6	19	902	4.8500	4,000,000.00	3,999,613.33	192,922.22	691.11
A 38687	FEDL HOME IN MTG CORP DISC N	01/26/01	01/03/02	313397RH6	19	9530	4.9302	10,000,000.00	99,990,333.33	462,777.78	1,755.55
A 38717	FEDL HOME IN MTG CORP DISC N	02/23/01	01/31/02	313397SM4	19	928	4.7200	5,534,500.00	99,990,333,333	204,533.33	12,416.67
A 38983	FEDL HOME IN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	19	9903	2.3400	19,000,000.00	99,850,000,000	112,385.00	9,816.67
A 38984	FEDL HOME IN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	19	9901	2.3587	18,949,330.00	99,850,166,667	47,320.00	4,133.33
A 38985	FEDL HOME IN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	19	9902	2.3587	7,936,560.00	99,850,166,667	17,745.00	1,550.00
A 39033	FEDL HOME IN MTG CORP DISC N	11/06/01	02/15/02	313397TCS	19	100	2.3587	2,976,210.00	99,850,166,667	18,200.00	1,575.00
A 39022	FEDL HOME IN MTG CORP DISC N	11/01/01	02/22/02	313397TK7	19	100	2.0000	50,000,000.00	99,782,500,000	167,944.94	17,499.50
A 38726	FEDL HOME IN MTG CORP DISC N	03/02/01	02/28/02	313397TR2	19	877	4.5300	49,688,888.89	99,748,666,667	383,791.67	44,950.00
A 38734	FEDL HOME IN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	19	923	4.7468	9,543,225.00	99,719,666,667	261,908.89	31,352.23
A 38735	FEDL HOME IN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	19	927	4.5300	6,687,115.55	99,719,666,667	299,324.85	35,831.11
						000	4.7315	7,642,417.77	99,719,666,667		

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 15-554-4487

(REFMKT)

INVESTMENT INVENTORY WITH MARKET VALUE

(REFMKT)

INVESTMENTS OUTSTANDING AS OF 12/31/01

PAGE: 9
RUN: 01/03/02 00:02:39

MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	SAFE	YTM	TR	PAR/SHARES	BOOK	MARKET PRICE	VALUE	CURR ACCT	INT	UNREALIZED GAIN					
A 38736	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	906	4.5300	8,000,000.00	7,977,573.33	299,324.45	35,831.11										
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	908	4.7315	3,000,000.00	2,991,590.00	112,246.65	13,436.66										
A 38767	FEDL HOME LN MTG CORP DISC N	03/09/01 02/28/02	313397TR2	19	100	4.7315	2,865,906.69	99,7196666667	66,565.55	8,281.11										
A 38980	FEDL HOME LN MTG CORP DISC N	03/29/01 02/28/02	313397TR2	19	901	4.4906	1,919,546.67	99,7196666667	23,457.77	3,737.78										
A 38981	FEDL HOME LN MTG CORP DISC N	10/02/01 02/28/02	313397TR2	19	912	2.3200	4,000,591.12	3,988,786.67	23,457.78	3,737.78										
A 38982	FEDL HOME LN MTG CORP DISC N	10/02/01 02/28/02	313397TR2	19	925	2.3425	3,961,591.11	99,7196666667	23,457.78	3,737.78										
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01 03/15/02	313397UG4	19	7622	4.2200	12,000,000.00	11,966,360.00	70,373.34	11,213.33										
A 38786	FEDL HOME LN MTG CORP DISC N	04/09/01 03/15/02	313397UG4	19	920	4.0500	12,462,067.22	12,954,395.28	426,688.99	65,639.17										
A 38993	FEDL HOME LN MTG CORP DISC N	10/03/01 08/28/02	313397D65	19	805	2.2200	1,923,500.00	99,6421944444	60,075.00	9,408.89										
A 38994	FEDL HOME LN MTG CORP DISC N	10/03/01 08/28/02	313397D65	19	901	2.2600	10,000,000.00	9,789,672.22	111,000.00	54,438.89										
A 39023	FEDL HOME LN MTG CORP DISC N	10/03/01 08/28/02	313397D65	19	901	2.2600	10,000,000.00	98,7983611111	55,500.00	27,219.44										
A 39023	FEDL HOME LN MTG CORP DISC N	10/03/01 08/28/02	313397D61	19	100	2.2660	9,797,116.67	98,7983611111	16,859.72	2,008.33										
A 39016	FEDL HOME LN MTG CORP DISC N	11/01/01 08/30/02	313397H46	19	100	2.0238	5,000,000.00	4,935,398.61	18,680.56	5,634.23										
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01 09/27/02	313397H46	19	100	2.0300	30,000,000.00	29,567,358.33	103,333.33	15,691.67										
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01 09/27/02	313397H46	19	100	2.0300	25,000,000.00	24,639,465.28	87,402.78	18,680.56										
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01 09/27/02	313397L66	19	100	2.0686	24,533,381.94	98,5578611111	36,258.81	5,634.23										
A 39092	FEDL HOME LN MTG CORP DISC N	12/13/01 11/15/02	313397P54	19	100	1.9700	49,500,000.00	48,602,812.50	51,466.25	-35,805.00										
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT 10.53% (M)															2.6134	327,770,000.00	325,080,171.38	3,712,863.60	436,530.12	-35,805.00
															2.6784	320,966,582.66	99,17935500000			

A 38808	BK AMER C.D.	05/01/01	02/12/02	06050EXN5	19	100	4.2500	50,000,000.00	50,144	083.75	1,446	180.56	144,083.75					
A 38809	BK AMER C.D.	05/01/01	02/12/02	06050EXQ3	19	100	4.2500	50,000,000.00	100,288	1674912	1,446	180.56	190,862.82					
A 38812	BK AMER C.D.	05/04/01	02/26/02	06050EXU4	19	100	4.2500	50,000,000.00	100,381	725689	1,411	666.67	232,784.59					
A 38814	BK AMER C.D.	05/07/01	05/01/02	06050EXV2	19	100	4.2000	50,000,000.00	100,465	691136	1,360	972.22	379,337.19					
A 38820	BK AMER C.D.	05/09/01	05/06/02	06050EXA7	19	100	4.0800	44,000,000.00	44,344	562.26	1,181	840.00	344,562.26					
A 38813	BK AMER C.D.	05/04/01	05/07/02	06050EXT7	19	100	4.2700	50,000,000.00	50,427	336710	1,435	194.44	427,366.79					

(РРТМКТ)

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS ICC#

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND NAME	PRICE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR INT UNREALIZED GAIN
A 38815 BK AMR C.D.	05/07/01 05/29/02	06050EXM00	19	100	4.1000	50,000,000.00	50,466,475.37	1,360,972.22
A 38911 BK AMR C.D.	07/02/01 07/01/02	06050EXM1	19	50	4.1000	50,000,000.00	100,932,950.73	SUNGARD
			40	000	3.8000	10,000,000.00	10,096,405.05	193,166.67
							100.9640504767	SUNGARD
SUBTOTAL (Investment Type)	91	NEGOTIABLE C.D. *	1.54%	(M)	4.1635	354,000,000.00	356,281,877.82	9,836,173.34
					4.1635	354,000,000.00	100.6445980000	2,281,877.82
A 38833 PUBLIC TIME (COLL)	05/25/01 01/01/02		19	858	3.3900	1,000,000.00	1,000,000.00	94.17
A 38942 PUBLIC TIME DEPOSIT	08/21/01 08/21/02		19	000	3.3900	1,000,000.00	100,000,000.00	0.00
			60	000	3.3900	100,000.00	98,814,122.22	9.42
							98.8142222222	SUNGARD
SUBTOTAL (Investment Type)	1010	PUBLIC TIME DE	.04%	(M)	3.3900	1,000,000.00	1,098,814.22	103.59
					3.3900	1,100,000.00	99.8922020000	-1,185.78
								3086033151.88
								30,895,963.03
								38,543,132.08
								-72,373.59
								3086069117.74
								100.6540210000
								3.6332
								3086069117.74
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DOCUMENTS DEPT.

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SAN FRANCISCO
PUBLIC LIBRARY

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKEE)	PURCHASE DATE	SNF/ PURP	CUPN RATE	TRNDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38939	UNITED STATES TREAS BILL	9127955A0	100	01/17/02	08/20/01	000	3.240	3.280	98.776	5,000,000.00	4,938,800.00
A 38904	UNITED STATES TREAS BILL	9127950C6	9904	01/17/02	07/24/01	000	3.415	3.473	98.321	14,000,000.00	13,766,924.17
A 38903	UNITED STATES TREAS BILL	9127950C6	877	01/17/02	07/24/01	000	3.415	3.473	98.321	6,000,000.00	5,899,237.50
A 38923	UNITED STATES TREAS BILL	9127950C6	931	01/17/02	08/14/01	000	3.260	3.307	98.587	25,000,000.00	24,434,933.33
A 38929	UNITED STATES TREAS BILL	9127950C6	859	01/17/02	09/10/01	000	3.120	3.159	98.761	25,000,000.00	24,690,166.67
A 38960	UNITED STATES TREAS BILL	9127950C2	9900	01/31/02	09/10/01	000	3.115	3.154	98.763	20,000,000.00	19,752,530.56
A 38961	UNITED STATES TREAS BILL	9127950C2	100	01/31/02	09/10/01	000	3.120	3.159	98.761	10,000,000.00	9,876,066.67
A 38965	UNITED STATES TREAS BILL	9127950C2	892	01/31/02	09/10/01	000	3.100	3.139	98.769	15,000,000.00	14,815,291.67
A 38966	UNITED STATES TREAS BILL	9127950C2	9531	01/31/02	09/10/01	000	3.120	3.159	98.761	25,000,000.00	24,690,166.67
A 38969	UNITED STATES TREAS BILL	9127950C2	9531	01/31/02	09/10/01	000	3.115	3.154	98.763	25,000,000.00	24,690,166.67
A 39036	UNITED STATES TREAS BILL	9127950F9	100	02/07/02	11/07/01	000	1.835	1.844	99.531	50,000,000.00	49,765,527.78
A 38962	UNITED STATES TREAS BILL	9127950G7	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38963	UNITED STATES TREAS BILL	9127950G7	100	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38967	UNITED STATES TREAS BILL	9127950J1	1	03/07/02	09/10/01	000	3.125	3.174	98.459	10,000,000.00	9,845,486.11
A 38968	UNITED STATES TREAS BILL	9127950J1	923	03/07/02	09/10/01	000	3.120	3.169	98.457	12,000,000.00	11,814,080.00
A 38970	UNITED STATES TREAS BILL	9127950K6	919	03/14/02	09/13/01	000	3.120	3.170	98.423	1,000,000.00	984,226.67
A 38971	UNITED STATES TREAS BILL	9127950K6	900	03/14/02	09/13/01	000	3.120	3.170	98.423	5,000,000.00	4,921,133.33
A 38972	UNITED STATES TREAS BILL	9127950K6	906	03/14/02	09/13/01	000	3.120	3.170	98.423	4,000,000.00	3,936,306.67
A 39000	UNITED STATES TREAS BILL	9127950N2	100	04/04/02	10/04/01	000	2.155	2.179	98.911	22,000,000.00	21,760,316.11
A 39001	UNITED STATES TREAS BILL	9127950N2	3	04/04/02	10/04/01	000	2.155	2.179	98.911	28,000,000.00	27,690,947.78
A 39007	UNITED STATES TREAS BILL	9127950P7	3	04/11/02	10/19/01	000	2.120	2.142	98.975	5,000,000.00	4,948,766.67
A 39008	UNITED STATES TREAS BILL	9127950P7	901	04/11/02	10/19/01	000	2.120	2.142	98.975	7,000,000.00	6,928,273.33
A 39009	UNITED STATES TREAS BILL	9127950P7	9902	04/11/02	10/19/01	000	2.120	2.142	98.975	6,000,000.00	5,938,520.00
A 39010	UNITED STATES TREAS BILL	9127950P7	931	04/11/02	10/19/01	000	2.120	2.142	98.975	6,000,000.00	5,938,520.00
A 39011	UNITED STATES TREAS BILL	9127950P7	9907	04/11/02	10/19/01	000	2.120	2.142	98.975	12,000,000.00	11,877,040.00
A 39056	UNITED STATES TREAS BILL	9127950R3	100	04/25/02	11/20/01	000	1.930	1.946	99.164	14,000,000.00	13,856,546.67
A 39057	UNITED STATES TREAS BILL	9127950R3	467	04/25/02	11/20/01	000	1.930	1.946	99.164	8,732,000.00	8,659,971.37
A 39058	UNITED STATES TREAS BILL	9127950R3	471	04/25/02	11/20/01	000	1.930	1.946	99.164	93,000.00	93,222.21
A 39060	UNITED STATES TREAS BILL	9127950R3	806	04/25/02	11/20/01	000	1.930	1.946	99.164	175,000.00	173,556.42
A 39061	UNITED STATES TREAS BILL	9127950R3	860	04/25/02	11/20/01	000	1.930	1.946	99.164	8,000,000.00	7,933,093.33
A 39062	UNITED STATES TREAS BILL	9127950R3	887	04/25/02	11/20/01	000	1.930	1.946	99.164	6,000,000.00	5,949,093.33
A 39063	UNITED STATES TREAS BILL	9127950R3	906	04/25/02	11/20/01	000	1.930	1.946	99.164	1,000,000.00	991,636.67
A 39064	UNITED STATES TREAS BILL	9127950R3	929	04/25/02	11/20/01	000	1.930	1.946	99.164	2,000,000.00	1,983,773.33
A 39065	UNITED STATES TREAS BILL	9127950S1	9615	04/25/02	11/20/01	000	1.930	1.946	99.164	5,000,000.00	4,958,183.33
A 39042	UNITED STATES TREAS BILL	9127950T9	100	05/09/02	11/08/01	000	1.810	1.826	99.165	40,000,000.00	39,646,546.67
A 39052	UNITED STATES TREAS BILL	9127950T9	9531	05/09/02	11/13/01	000	1.790	1.806	99.095	25,000,000.00	24,773,763.89
A 39053	UNITED STATES TREAS BILL	9127950T9	806	05/09/02	11/13/01	000	1.770	1.786	99.138	2,522,000.00	2,500,052.30
A 39054	UNITED STATES TREAS BILL	9127950T9	27	05/09/02	11/13/01	000	1.770	1.786	99.138	478,000.00	473,892.50
A 39054	UNITED STATES TREAS BILL	9127950T9	9904	05/09/02	11/13/01	000	1.770	1.786	99.141	478,000.00	473,892.50
SUBTOTAL (Investment Type) 11 TREASURY BILLS							17.82%(C)	2.597	2.628	547,522,000.00	541,344,438.00
A 35521	T NOTE(98.10)	9128227266	1	01/31/02	01/31/97	000	6.250	6.654	98.307	20,000,000.00	19,661,368.75
A 35523	T NOTE(99.11)	9128227266	1	01/31/02	01/31/97	000	6.250	6.409	99.328	6,000,000.00	5,959,687.50

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF	CUPN	TRNG RATE	BOOK PRICE	PAR VALUE	BOOK VALUE
A 35524 T	NORE(99.25)	912827266	100	01/31/02	01/31/97	000	6.250	6.305	99.767	5,000,000.00	4,988,350.00
A 35526 T	NORE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.372	99.484	10,000,000.00	9,948,437.50
A 35527 T	NORE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.361	99.531	10,000,000.00	9,945,125.00
A 35528 T	NORE(99.16)	912827266	100	01/31/02	01/31/97	000	6.250	6.370	99.492	10,000,000.00	9,944,787.50
A 38036 T	NORE(99.18)	912827586	1	01/31/02	01/31/00	000	6.375	6.616	99.555	8,000,000.00	7,964,375.00
A 38037 T	NORE(99.25)	912827586	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A 38038 T	NORE(99.25)	912827586	100	01/31/02	01/31/00	000	6.375	6.506	99.758	8,000,000.00	7,980,625.00
A 38039 T	NORE(99.25)	912827586	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A 38100 T	NORE(99.18)	912827586	100	01/31/02	01/31/00	000	6.375	6.502	99.766	8,000,000.00	7,961,250.00
A 38101 T	NORE(99.25)	912827586	100	01/31/02	01/31/00	000	6.375	6.612	99.563	8,000,000.00	7,965,000.00
A 35724 T	NORE(99.16)	912827280	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374 T	NORE(99.16)	912827287	100	06/30/02	06/30/00	000	6.525	6.525	99.492	25,000,000.00	24,873,046.88
A 38375 T	NORE(99.16)	912827287	100	06/30/02	06/30/00	000	6.525	6.525	99.492	25,000,000.00	24,873,046.88
A 38376 T	NORE(99.16)	912827287	100	06/30/02	06/30/00	000	6.525	6.525	99.492	25,000,000.00	24,873,046.88
A 36594 T	NORE(99.16)	912827485	5005	03/31/03	03/31/98	000	5.500	5.616	99.505	200,000.00	199,619.00
A 36595 T	NORE(99.16)	912827485	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,616,732.50
A 36596 T	NORE(99.16)	912827485	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	150,000.00	149,257.50
A 36597 T	NORE(99.16)	912827485	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,550.00
A 38856 T	NORE(99.7)	912827660	1	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,656.25
A 38857 T	NORE(99.7)	912827660	1	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38858 T	NORE(99.7)	912827660	100	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38859 T	NORE(99.7)	912827660	100	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38861 T	NORE(99.7)	912827660	100	06/30/03	07/09/01	000	3.875	4.187	99.414	15,000,000.00	14,912,109.38
A 38864 T	NORE(99.135)	912827660	100	06/30/03	07/09/01	000	3.875	4.182	99.422	20,000,000.00	19,884,435.00
A 38866 T	NORE(99.135)	912827660	2535	08/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,371.250
A 33942 T	NORE(88.20)	912827403	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,368,359.38
A 38792 T	NORE(99.23)	912827403	100	11/15/03	04/11/01	000	4.250	4.368	99.711	20,000,000.00	19,942,187.50
A 38822 T	NORE(99.16)	912827403	100	11/15/03	05/15/01	000	4.250	4.474	99.477	50,000,000.00	49,728,281.25
A 38823 T	NORE(99.16)	912827403	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25,000,000.00	24,865,134.38
A 38824 T	NORE(99.16)	912827403	100	11/15/03	05/16/01	000	4.250	4.481	99.461	20,000,000.00	19,882,187.50
A 38825 T	NORE(99.13)	912827403	100	11/15/03	05/18/01	000	4.250	4.531	99.344	30,000,000.00	19,868,750.00
A 38826 T	NORE(99.11)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.398	20,000,000.00	19,810,531.25
A 38828 T	NORE(99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.398	15,000,000.00	14,909,765.63
A 38829 T	NORE(99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.505	99.406	15,000,000.00	14,910,937.50
A 38830 T	NORE(99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.505	99.359	15,000,000.00	14,903,906.25
A 38831 T	NORE(99.12)	912827403	100	11/15/03	05/23/01	000	4.250	4.523	99.297	20,000,000.00	19,893,375.00
A 38832 T	NORE(99.11)	912827403	100	11/15/03	05/25/01	000	4.250	4.553	99.297	15,000,000.00	14,939,062.50
A 38834 T	NORE(99.20)	912827403	100	11/15/03	06/04/01	000	4.250	4.426	99.594	15,000,000.00	14,929,062.50
A 38841 T	NORE(99.20)	912827403	100	11/15/03	06/04/01	000	4.250	4.414	99.621	25,000,000.00	24,962,273.44
A 39065 T	NORE(99.17)	912827761	100	11/30/03	11/30/01	000	3.000	3.260	99.501	25,000,000.00	24,875,250.00
A 39066 T	NORE(99.27)	912827761	100	11/30/03	11/30/01	000	3.000	3.090	99.827	25,000,000.00	24,956,750.00
A 39069 T	NORE(99.11)	912827761	100	11/30/03	11/30/01	000	3.000	3.265	99.491	25,000,000.00	24,872,750.00
A 39070 T	NORE(99.16)	912827761	100	11/30/03	11/30/01	000	3.000	3.227	99.491	25,000,000.00	24,880,750.00
A 39071 T	NORE(99.13)	912827761	100	11/30/03	11/30/01	000	3.000	3.275	99.472	25,000,000.00	24,880,000.00
A 39073 T	NORE(99.18)	912827761	100	11/30/03	11/30/01	000	3.000	3.235	99.548	25,000,000.00	24,887,000.00
A 39078 T	NORE(99.28)	912827761	100	11/30/03	12/06/01	000	3.000	3.069	99.917	10,000,000.00	9,991,663.80
A 39085 T	NORE(99.27)	912827761	100	11/30/03	12/10/01	000	3.000	3.065	99.957	25,000,000.00	24,989,354.40
A 39086 T	NORE(99.27)	912827761	100	11/30/03	12/10/01	000	3.000	3.065	99.957	25,000,000.00	24,989,354.40

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKEE)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39087	T NOTE (99.27)	912827761	100	11/30/03	12/10/01	000	3.000	3.065	99.957	25,000,000.00	24,989,354.40
A 39088	T NOTE (99.26)	912827761	100	11/30/03	12/10/01	000	3.000	3.107	99.879	25,000,000.00	24,969,623.15
A 39095	T NOTE (99.27)	912827779	100	11/30/03	12/20/01	000	3.000	3.087	100.001	25,000,000.00	25,000,193.17
A 39100	T NOTE (100.4)	912827779	100	12/31/03	12/31/01	000	3.250	3.189	100.117	20,000,000.00	20,023,437.50
A 39101	T NOTE (99.28)	912827779	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 39102	T NOTE (99.28)	912827779	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 39105	T NOTE (99.28)	912827789	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 37378	T NOTE (99.22)	912827546	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,905,781.25
A 37379	T NOTE (99.12)	912827546	100	02/15/04	02/16/99	000	4.750	4.892	99.317	15,000,000.00	14,906,250.00
A 38473	T NOTE (95.27)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (95.27)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.18)	912827546	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.11)	912827546	100	02/15/04	02/16/01	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 38708	T NOTE (99.26)	912827546	100	02/15/04	02/23/01	000	4.750	4.994	99.328	30,000,000.00	29,799,437.50
A 38718	T NOTE (100.21)	912827546	100	02/15/04	02/23/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38719	T NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.515	100.625	10,000,000.00	10,062,500.00
A 38797	T NOTE (100.22)	912827546	100	02/15/04	04/16/01	000	4.750	4.467	100.688	10,000,000.00	10,068,575.00
A 38803	T NOTE (100.12)	912827546	100	02/15/04	04/17/01	000	4.750	4.522	100.594	10,000,000.00	10,053,375.00
A 38805	T NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.611	100.359	25,000,000.00	25,089,843.75
A 38806	T NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,111,328.13
A 38807	T NOTE (100.14)	912827546	100	02/15/04	05/01/01	000	4.750	4.585	100.422	25,000,000.00	25,105,468.75
A 37949	T NOTE (99.17)	912827546	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273	T NOTE (99.22)	912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	912827546	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275	T NOTE (99.22)	912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	912827546	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38810	T NOTE (101.30)	912827546	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL (Investment Type) 12	TREASURY NOTES				42.56% (C)		4.413	4.659	99.304	1,302,005,000.00	1,292,939,576.18
A 38842	FEDERAL HOME LOAN BANK	3133MEFL3	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
SUBTOTAL (Investment Type) 22	FEDERAL HOME LOAN BANK				.82% (C)		4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38844	FEDERAL NATL MTG ASSN	31339MUF1	100	05/23/03	06/05/01	000	4.700	4.700	100.000	20,000,000.00	20,000,000.00
A 38845	FEDERAL NATL MTG ASSN	31339MUF1	100	05/23/03	06/05/01	000	4.700	4.700	100.000	14,000,000.00	14,000,000.00
SUBTOTAL (Investment Type) 23	FEDERAL NATIONAL MORTGAGE				1.12% (C)		4.700	4.700	100.000	34,000,000.00	34,000,000.00
A 39014	FHLMC Bonds	312924MX8	100	10/24/03	10/24/01	000	3.205	3.244	99.925	15,000,000.00	14,988,750.00
SUBTOTAL (Investment Type) 30	FHLMC Bonds				.49% (C)		3.205	3.244	99.925	15,000,000.00	14,988,750.00
A 38787	FHMA DISCOUNT NOTES	313389SV6	876	02/08/02	04/09/01	000	4.130	4.280	96.501	6,000,000.00	5,790,058.33

(SIRPT)

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICRER)	PURCHASE DATE	SAF/ PUR	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38664	FEDL HOME LN MTG CORP DI 31339TRH6	902 01/03/02 01/08/01	000	4.850	5.097	95.150	4,000,000.00	3.806	000.00		
A 38687	FEDL HOME LN MTG CORP DI 31339TRH6	9530 01/03/02 01/26/01	000	4.500	5.139	95.345	10,000,000.00	9.534	500.00		
A 38717	FEDL HOME LN MTG CORP DI 31339TRH6	928 01/31/02 02/23/01	000	4.720	4.942	95.516	5,000,000.00	4.775	000.00		
A 38983	FEDL HOME LN MTG CORP DI 31339TRH6	9903 02/01/02 10/02/01	000	2.340	2.359	99.207	19,000,000.00	18.849	330.00		
A 38984	FEDL HOME LN MTG CORP DI 31339TRH6	9901 02/01/02 10/02/01	000	2.340	2.359	99.207	8,000,000.00	7.936	500.00		
A 38985	FEDL HOME LN MTG CORP DI 31339TRH6	9902 02/01/02 10/02/01	000	2.340	2.359	99.207	3,000,000.00	2.976	210.00		
A 39022	FEDL HOME LN MTG CORP DI 31339TRH6	100 02/15/02 11/06/01	000	1.950	1.961	99.453	6,000,000.00	5.967	115.00		
A 39022	FEDL HOME LN MTG CORP DI 31339TRH6	100 02/22/02 11/01/01	000	2.000	1.995	99.478	5,000,000.00	5.000	000.00		
A 38734	FEDL HOME LN MTG CORP DI 31339TRH6	877 02/28/02 03/02/01	000	4.530	4.747	95.432	10,000,000.00	9.543	225.00		
A 38735	FEDL HOME LN MTG CORP DI 31339TRH6	923 02/28/02 03/09/01	000	4.530	4.731	95.530	7,000,000.00	6.687	115.55		
A 38736	FEDL HOME LN MTG CORP DI 31339TRH6	927 02/28/02 03/09/01	000	4.530	4.731	95.530	8,000,000.00	7.642	417.77		
A 38737	FEDL HOME LN MTG CORP DI 31339TRH6	908 02/28/02 03/09/01	000	4.530	4.731	95.530	3,000,000.00	7.642	417.77		
A 38767	FEDL HOME LN MTG CORP DI 31339TRH6	100 02/28/02 03/29/01	000	4.310	4.481	95.977	2,000,000.00	2.865	906.69		
A 38880	FEDL HOME LN MTG CORP DI 31339TRH6	901 02/28/02 10/02/01	000	2.320	2.342	99.040	4,000,000.00	1.919	546.67		
A 38981	FEDL HOME LN MTG CORP DI 31339TRH6	912 02/28/02 10/02/01	000	2.320	2.342	99.040	4,000,000.00	3.961	591.12		
A 38982	FEDL HOME LN MTG CORP DI 31339TRH6	925 02/28/02 10/02/01	000	2.320	2.342	99.040	12,000,000.00	3.961	551.11		
A 38758	FEDL HOME LN MTG CORP DI 31339TRH6	7622 03/15/02 03/27/01	000	4.220	4.402	95.862	13,000,000.00	12.462	607.22		
A 38993	FEDL HOME LN MTG CORP DI 31339TRH6	920 03/15/02 10/03/01	000	4.050	4.211	96.175	2,000,000.00	1.923	467.22		
A 38993	FEDL HOME LN MTG CORP DI 31339TRH6	805 08/28/02 10/03/01	000	2.220	2.266	97.911	10,000,000.00	9.797	116.67		
A 39023	FEDL HOME LN MTG CORP DI 31339TRH6	9901 08/28/02 11/01/01	000	1.990	2.024	98.331	5,000,000.00	4.916	330.56		
A 39016	FEDL HOME LN MTG CORP DI 31339TRH6	100 08/27/02 10/31/01	000	2.000	2.037	98.161	30,000,000.00	29.448	333.33		
A 39017	FEDL HOME LN MTG CORP DI 31339TRH6	100 09/27/02 10/31/01	000	2.030	2.069	98.134	25,000,000.00	24.533	381.94		
A 39018	FEDL HOME LN MTG CORP DI 31339TRH6	100 10/23/02 10/31/01	000	2.050	2.093	97.967	10,270,000.00	10.061	219.46		
A 39092	FEDL HOME LN MTG CORP DI 31339TRH6	100 11/15/02 12/13/01	000	1.970	2.007	98.156	49,500,000.00	48.587	151.25		
SUBTOTAL	(Investment Type) 44 FMC DISCOUNT NOTES	10.56% (C)		2.613	2.618	97.924	327,770,000.00	320.966	582.66		
A 38608	BK AMER C.D.	06050EXPS	100 02/12/02 05/01/01	000	4.250	4.250	100,000.00	50,000,000.00	50,000,000.00		
A 38609	BK AMER C.D.	06050EXQ3	100 02/26/02 05/01/01	000	4.250	4.250	100,000.00	50,000,000.00	50,000,000.00		
A 38612	BK AMER C.D.	06050EXV2	100 03/12/02 05/04/01	000	4.200	4.200	100,000.00	50,000,000.00	50,000,000.00		
A 38614	BK AMER C.D.	06050EXV4	100 05/01/02 05/07/01	000	4.100	4.100	100,000.00	50,000,000.00	50,000,000.00		
A 38620	BK AMER C.D.	06050EXA7	100 05/06/02 05/09/01	000	4.080	4.080	100,000.00	44,000,000.00	44,000,000.00		
A 38613	BK AMER C.D.	06050EXA7	100 05/07/02 05/09/01	000	4.270	4.270	100,000.00	50,000,000.00	50,000,000.00		
A 38615	BK AMER C.D.	06050EXW0	100 05/29/02 05/07/01	000	4.100	4.100	100,000.00	50,000,000.00	50,000,000.00		
A 38911	BK AMER C.D.	06050EXM1	50 07/01/02 07/02/01	000	3.800	3.800	100,000.00	10,000,000.00	10,000,000.00		
SUBTOTAL	(Investment Type) 91 NEGOTIABLE C.D.'S	11.65% (C)		4.170	4.170	100.000	354,000,000.00	354,000,000.00	354,000,000.00		
A 38633	PUBLIC TIME (COLL)	858 01/01/02 05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00	1,000,000.00		
A 38942	PUBLIC TIME DEPOSIT	9901 08/21/02 08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00	100,000.00		
SUBTOTAL	(Investment Type) 1010 PUBLIC TIME DEPOSIT	.04% (C)		3.390	3.390	100.000	1,100,000.00	1,100,000.00	1,100,000.00		

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 12/31/01
 MAJOR SORT KEY IS BANK

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38833	PUBLIC TIME (COLL)		858	01/01/02	05/25/01	000	3.390	3.390	100.000	1,000,000.00	1,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
							100.008(C)				
							REPORT TOTALS				
							ASSETS				
							FIXED				
							3.390	3.390	100.000	1,100,000.00	1,100,000.00
							3.390	3.390	100.000	1,100,000.00	1,100,000.00

DOCUMENTS DEPT.

JAN 10 2002

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* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/01 TO 12/31/01
SETTLEMENT DATE BASIS

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RUN: 01/03/02 00:02:05

FUNDS: 000100, 000924, 000001, 000859, 000903, 000922, 000003, 000803, 009531, 000879

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPN YIELD	PAR VALUE ORIGINAL PRICE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
35462	T NOTE	19	12/31/01	12/31/01	AMRT	6.125		23,437.50		
		40	01/02/02	12/31/01	MAT	6.186		-23,437.50		
			12/31/01			6.125	-10,000,000.00	-10,000,000.00	-306,250.00	10,306,250.00
38374	T NOTE (99.16)	19	01/02/02	12/31/01	INTR	6.186			-781,250.00	781,250.00
			06/30/02	12/31/01		6.250			-781,250.00	781,250.00
38375	T NOTE (99.16)	12/31/01	01/02/02	12/31/01	INTR	6.525			-781,250.00	781,250.00
		19	06/30/02	12/31/01		6.250			-781,250.00	781,250.00
38376	T NOTE (99.16)	12/31/01	01/02/02	12/31/01	INTR	6.525			-781,250.00	781,250.00
		19	06/30/02	12/31/01		6.250			-781,250.00	781,250.00
38650	FEDERAL NATL MTG ASSN	12/31/01	01/02/02	12/31/01	SALE	6.525			-652,620.83	781,250.00
		19	12/11/01	12/11/01		5.146	-15,000,000.00	-14,312,600.00	-22,807.95	14,968,028.78
38719	FEDERAL NATL MTG ASSN	19	12/11/01	12/11/01	SALE	4.960	-25,000,000.00	-24,028,988.89	-916,805.55	24,980,049.00
		19	12/11/01	12/11/01		4.786		971,111.11	-969,000.00	25,000,000.00
38723	FEDL HOME LN MTG CORP	19	12/11/01	12/11/01	SALE	4.590	-25,000,000.00	-24,031,000.00		
		40	12/28/01	12/28/01	MAT	4.775			-500,000.00	500,000.00
38842	FEDERAL HOME LOAN BANK	19	01/02/02	12/05/01	INTR	4.000			-191,644.02	193,750.00
			06/05/02	12/05/01		3.875			-191,644.02	193,750.00
38856	T NOTE (99.7)	12/05/01	01/02/02	12/31/01	INTR	4.284			-191,644.02	193,750.00
		19	06/30/03	12/31/01		3.875			-191,644.02	193,750.00
38858	T NOTE (99.7)	12/31/01	01/02/02	12/31/01	INTR	4.288			-191,644.02	193,750.00
		19	06/30/03	12/31/01		3.875			-191,644.02	193,750.00
38859	T NOTE (99.7)	12/31/01	01/02/02	12/31/01	INTR	4.288			-191,644.02	193,750.00
		19	06/30/03	12/31/01		3.875			-191,644.02	193,750.00
38861	T NOTE (99.7)	12/31/01	01/02/02	12/31/01	INTR	4.288			-191,644.02	193,750.00
		19	06/30/03	12/31/01		3.875			-191,644.02	193,750.00
38864	T NOTE (99.135)	12/31/01	01/02/02	12/31/01	INTR	4.187			-276,409.65	290,625.00
		19	06/30/03	12/31/01		3.875			-368,546.20	387,500.00
38866	T NOTE (99.135)	12/31/01	01/02/02	12/31/01	INTR	4.187			-76,589.72	7,000,000.00
		19	06/30/03	12/31/01		3.310			-7,000,000.00	7,000,000.00
38952	FEDL HOME LN MTG CORP	19	01/02/02	12/28/01	MAT	3.347			-15,477.86	1,999,893.80
			12/06/01	12/05/01		2.190	-2,000,000.00	-1,992,213.33	-19,162.50	4,999,724.70
38986	UNITED STATES TREAS BI	19	12/06/01	12/05/01	SALE	2.199			-15,330.00	3,999,787.75
		40	12/06/01	12/05/01		2.199	-4,000,000.00	-3,984,426.67	-15,330.00	3,999,787.75
38988	UNITED STATES TREAS BI	19	12/06/01	12/05/01	SALE	2.199			-15,330.00	3,999,787.75
		40	12/06/01	12/05/01		2.199	-4,000,000.00	-3,984,426.67	-15,330.00	3,999,787.75
38989	UNITED STATES TREAS BI	19	12/06/01	12/05/01	SALE	2.199			-134,137.50	34,998,143.22
		40	12/06/01	12/05/01		2.199	-35,000,000.00	-34,863,323.33	-92,500.00	19,936,200.00
38990	UNITED STATES TREAS BI	19	12/06/01	12/05/01	SALE	2.199				
		40	12/06/01	12/05/01		2.220	-20,000,000.00	-19,828,100.00		
38997	FEDL HOME LOAN BK CONS	19	12/17/01	12/18/01	SALE	2.239				

* ACTIVE TRANSACTIONS *

FUNDS: 000100, 000924, 000001, 000859, 000903, 000928, 000003, 000803, 009531, 000879

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15-5 54-4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/01 TO 12/31/01
SETTLEMENT DATE BASIS

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RUN: 01/03/02 00:02:05

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	CASH DATE	MATURITY DATE	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO			ENTRY			YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39027	FEDL HOME LOAN BK CONS	19	40	02/01/02	12/17/01	SALE	1.980	-20,000,000.00	-19,903,200.00	-6,133.33
				12/17/01	12/17/01		1.980	96,800.00		19,955,533.33
39032	FEDL HOME LN MTG CORP	19	40	01/31/02	12/17/01	SALE	1.980	-8,000,000.00	-7,962,600.00	-2,200.00
				12/17/01	12/17/01		1.989	37,840.00		7,982,400.00
39067	T NOTE(99.17)	19	40	11/30/03	12/20/01	SALE	3.000	-25,000,000.00	-24,872,736.00	-113,592.25
				12/20/01	12/20/01		3.265	127,264.00		25,027,537.04
39074	FEDERAL NATL MTG ASSN	19	87	07/16/02	12/03/01	PURC	1.856	35,000,000.00	34,595,312.50	-34,599,312.50
				12/06/01	12/03/01		1.872	-404,687.50		-34,599,312.50
39075	FEDERAL NATL MTG ASSN	19	87	05/23/02	12/04/01	PURC	1.810	16,000,000.00	15,863,244.44	-15,863,244.44
				12/06/01	12/04/01		1.826	-136,755.56		-15,863,244.44
39076	FEDL FRM CRD BK CONS	19	40	09/20/02	12/04/01	PURC	1.930	9,000,000.00	8,860,075.00	-8,860,075.00
				12/06/01	12/04/01		1.960	139,925.00		-8,860,075.00
39077	FEDL HOME LN MTG CORP	19	40	01/02/02	12/05/01	PURC	1.853	50,000,000.00	49,928,055.56	-49,928,055.56
				12/06/01	12/05/01		1.853	-50,000,000.00	-49,928,055.56	-3,694.44
				12/14/01	12/14/01	SALE	1.853	71,944.44		49,954,875.00
39078	T NOTE(99.28)	19	87	11/30/03	12/06/01	PURC	3.069	10,000,000.00	9,991,663.80	-9,991,663.80
				12/06/01	12/06/01		3.069	-8,336.20		-9,991,663.80
39079	FEDERAL NATL MTG ASSN	19	40	03/20/02	12/06/01	PURC	1.770	5,000,000.00	4,974,433.33	-4,974,433.33
				12/06/01	12/06/01		1.779	-25,566.67		-4,974,433.33
39080	FEDL HOME LOAN BK CONS	19	40	05/02/02	12/06/01	PURC	1.790	2,000,000.00	1,985,381.67	-1,985,381.67
				12/06/01	12/06/01		1.803	-14,618.33		-1,985,381.67
39081	FEDL HOME LOAN BK CONS	19	40	04/03/02	12/06/01	PURC	1.780	4,000,000.00	3,976,662.22	-3,976,662.22
				12/06/01	12/06/01		1.790	-23,337.78		-3,976,662.22
39082	FEDL HOME LOAN BK CONS	19	40	04/10/02	12/06/01	PURC	1.780	4,000,000.00	3,975,277.78	-3,975,277.78
				12/06/01	12/06/01		1.791	-24,722.22		-3,975,277.78
39083	FEDL HOME LN MTG CORP	19	40	02/28/02	12/06/01	PURC	1.780	45,000,000.00	44,813,100.00	-44,813,100.00
				12/06/01	12/06/01		1.787	-186,900.00		-44,813,100.00
39084	T NOTE(99.28)	19	40	11/30/03	12/10/01	PURC	3.000	25,000,000.00	24,975,682.53	-24,975,682.53
				12/11/01	12/10/01		3.094	186,900.00		-24,975,682.53
				12/12/01	12/12/01	SALE	3.000	-25,000,000.00	-24,975,682.53	-2,662.50
				12/12/01	12/12/01		3.094	24,317.47		44,844,687.50
39085	T NOTE(99.28)	19	40	11/30/03	12/10/01	PURC	3.000	25,000,000.00	24,989,354.40	-24,989,354.40
				12/11/01	12/10/01		3.065	-10,645.60		-24,989,354.40
39086	T NOTE(99.27)	19	89	11/30/03	12/10/01	PURC	3.065	25,000,000.00	24,989,354.40	-24,989,354.40
				12/11/01	12/10/01		3.065	-10,645.60		-24,989,354.40
39087	T NOTE(99.27)	19	87	11/30/03	12/10/01	PURC	3.000	25,000,000.00	24,989,354.40	-24,989,354.40
				12/11/01	12/10/01		3.065	-10,645.60		-24,989,354.40
39088	T NOTE(99.26)	19	87	11/30/03	12/10/01	PURC	3.000	25,000,000.00	24,969,823.15	-24,969,823.15
				12/11/01	12/10/01		3.107	-30,176.85		-24,969,823.15
39089	FEDERAL NATL MTG ASSN	19	87	05/30/02	12/10/01	PURC	1.750	35,000,000.00	34,709,062.50	-34,709,062.50
				12/11/01	12/10/01		1.750	-250,937.50		-34,709,062.50

C I T Y / C O U N T Y O F S A N F R A N C I S C O
M R . D A N I E L D A I L Y 4 1 5 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/01 TO 12/31/01

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* ACTIVE TRANSACTIONS *

FUNDS: 000100, 000924, 000001, 000859, 000903, 000928, 000003, 000803, 000951, 000879

INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39090	FEDERAL NATL MTG ASSN	19 87 06/06/02 12/10/01 PURC	1.790	50,000,000.00	49,557,472.22	-49,557,472.22		
		12/11/01 12/10/01	1.806		-442,527.78			
39091	FEDERAL NATL MTG ASSN	19 87 11/29/02 12/13/01 PURC	2.000	25,000,000.00	24,512,500.00	-24,512,500.00		
		12/12/01 12/13/01	2.040		-487,500.00			
39092	FEDL HOME LN MTG CORP	19 87 11/15/02 12/13/01 PURC	1.970	49,500,000.00	48,587,151.25	-48,587,151.25		
		12/12/01 12/13/01	2.007		-912,848.75			
39093	T NOTE(100.2)	19 40 11/30/03 12/14/01 PURC	3.000	25,000,000.00	25,038,611.78	-25,038,611.78		
		12/13/01 12/14/01	2.979		38,611.78			
		12/20/01 12/20/01	3.000	-25,000,000.00	-25,038,611.78	-12,362.64		
		12/20/01 12/20/01	2.979		-38,611.78			
39094	BNY INT (50427.26)	19 99 01/30/02 12/04/01 PURC	5.550	25,000,000.00	25,000,000.00	25,027,536.79		
		12/20/01 12/04/01	5.550					
		12/04/01 12/04/01	5.550	-25,000,000.00	-25,000,000.00	-25,000,000.00		
		12/20/01 12/04/01	5.550		-50,427.26			
39095	T NOTE(99.27)	19 40 11/30/03 12/20/01 PURC	3.000	25,000,000.00	25,000,193.17	-25,000,193.17		
		12/20/01 12/20/01	3.087		193.17			
39096	T/E (62500)	19 45 04/03/02 12/03/01 PURC	5.550	25,000,000.00	25,000,000.00	-25,000,000.00		
		12/20/01 12/03/01	5.550					
		12/03/01 12/03/01	5.550	-25,000,000.00	-25,000,000.00	-25,000,000.00		
39097	T/E (58750)	19 40 04/04/02 12/04/01 PURC	5.550	25,000,000.00	25,000,000.00	-25,000,000.00		
		12/20/01 12/04/01	5.550					
		12/04/01 12/04/01	5.550	-25,000,000.00	-25,000,000.00	-25,000,000.00		
39098	BNY (13668.31)	19 99 02/28/02 12/26/01 PURC	5.550	25,000,000.00	25,000,000.00	25,058,750.00		
		12/21/01 12/26/01	5.550					
		12/26/01 12/26/01	5.550	-25,000,000.00	-25,000,000.00	-25,000,000.00		
39099	FEDL HOME LOAN BK CONS	19 40 03/20/02 12/28/01 PURC	1.720	7,584,000.00	7,554,287.57	-7,554,287.57		
		12/31/01 12/28/01	1.727		-29,712.43			
39100	T NOTE (100.4)	19 40 12/31/03 12/31/01 PURC	3.250	20,000,000.00	20,023,437.50	-20,023,437.50		
		12/31/01 12/31/01	3.189		23,437.50			
39101	T NOTE (99.28)	19 40 12/31/03 12/31/01 PURC	3.250	15,000,000.00	14,976,900.00	-14,976,900.00		
		12/31/01 12/31/01	3.350		14,231,000.00			
39102	T NOTE (99.28)	19 45 12/31/03 12/31/01 PURC	3.350	15,000,000.00	14,976,900.00	-14,976,900.00		
		12/31/01 12/31/01	3.330		-23,100.00			
39104	FEDL HOME LOAN BK CONS	19 40 02/15/02 12/31/01 PURC	1.110	35,000,000.00	34,923,525.00	-34,923,525.00		
		12/31/01 12/31/01	1.714		-76,475.00			
39105	T NOTE (99.28)	19 89 12/31/03 12/31/01 PURC	3.250	15,000,000.00	14,976,900.00	-14,976,900.00		
		12/31/01 12/31/01	3.330		-23,100.00			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/01 TO 12/31/01
REPORT GRAND TOTALS ASSETS

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TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (31)	2.803	722,084,000.00	718,713,716.17	-3,370,283.83					-718,713,716.17
SALE (19)	3.355	-408000000.00	-405466468.09	2,533,531.91					-2,027,533.68
INTR (10)	5.188		-41,593.07						-4,255,281.93
MAT (3)	4.873	-42,000,000.00	-40,954,410.28						-1,351,839.72
ACR (1)	6.186		23,437.50						41,260,660.28
						-23,437.50			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL D A I L Y 4 1 5 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/01 TO 12/31/01
SETTLEMENT DATE BASIS
FUNDS: 000858, 009501

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INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38833	PUBLIC TIME (COLL)	19	01/01/02	12/31/01	INTR	3.390		-8,663.33	8,663.33
		12/31/01	01/02/02	12/31/01		3.390			
38942	PUBLIC TIME DEPOSIT	19	08/21/02	12/31/01	INTR	3.390		-866.33	866.33
		12/31/01	01/02/02	12/31/01		3.390			

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M R . DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/01 TO 12/31/01
REPORT GRAND TOTALS
ASSETS

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TYPE/WEIGHTED TAN#	PAR YIELD	PAR VALUE	ORIGINAL VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
INFR	3.390								
(2)						-9,529.66		

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